



Derivatives Weekly Statistics Report

From 2009/04/13 To 2009/04/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 15-March-10			Currency Future	9.4300	9.4225	9.4344	9.4225	0.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 12-June-09			Currency Future	9.0600	9.0464	9.0622	9.0464	248336.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-June-10			Currency Future	9.5300	9.5175	9.5280	9.5175	0.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-September-09			Currency Future	9.2000	9.1818	9.1985	9.1818	4662.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 14-December-09			Currency Future	9.3200	9.3028	9.3180	9.3028	741.00
17/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	834	815	834	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	834	815	834	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	834	815	834	815	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	950	943	950	943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	950	943	950	943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	950	943	950	943	0.00
17/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	705	685	705	685	0.00
17/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	705	685	705	685	0.00
17/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	705	685	705	685	0.00
17/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	787	782	787	782	0.00
17/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	787	782	787	782	0.00
17/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	787	782	787	782	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	800	782	800	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	800	782	800	782	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1016	1009	1016	1009	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1016	1009	1016	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
17/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	514	501	514	501	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	514	501	514	501	0.00
17/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	665	669	665	669	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	665	669	665	669	0.00
17/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	87	89	87	89	100.00
17/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1225	1242	1225	1242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1225	1242	1225	1242	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	680	663	680	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	680	663	680	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	680	663	680	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	680	663	680	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	680	663	680	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	680	663	680	663	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1295	1291	1295	1291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1295	1291	1295	1291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1295	1291	1295	1291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1295	1291	1295	1291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1295	1291	1295	1291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1295	1291	1295	1291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1295	1291	1295	1291	0.00
17/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	264	257	264	257	1000.00
17/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	264	257	264	257	1000.00
17/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	264	257	264	257	1000.00
17/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1465	1475	1465	1475	0.00
17/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1465	1475	1465	1475	0.00
17/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1465	1475	1465	1475	0.00
17/04/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	731	720	731	720	0.00
17/04/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1603	1602	1603	1602	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	358	348	358	348	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1059	1067	1059	1067	0.00
17/04/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	280	273	280	273	0.00
17/04/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1381	1391	1381	1391	0.00
17/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	249	243	249	243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	249	243	249	243	0.00
17/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	249	243	249	243	0.00
17/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1551	1561	1551	1561	0.00
17/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1551	1561	1551	1561	0.00
17/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1551	1561	1551	1561	0.00
17/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	367	356	367	356	0.00
17/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	367	356	367	356	0.00
17/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	367	356	367	356	0.00
17/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1849	1853	1849	1853	0.00
17/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1849	1853	1849	1853	0.00
17/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1849	1853	1849	1853	0.00
17/04/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	351	340	351	340	0.00
17/04/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1933	1937	1933	1937	0.00
17/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	102	104	102	104	0.00
17/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	102	104	102	104	0.00
17/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	102	104	102	104	0.00
17/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	102	104	102	104	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	102	104	102	104	0.00
17/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1090	1108	1090	1108	0.00
17/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1090	1108	1090	1108	0.00
17/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1090	1108	1090	1108	0.00
17/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1090	1108	1090	1108	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1090	1108	1090	1108	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	500	484	500	484	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1282	1282	1282	1282	0.00
17/04/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	306	298	306	298	0.00
17/04/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1258	1266	1258	1266	0.00
17/04/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	270	261	270	261	0.00
17/04/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	270	261	270	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	270	261	270	261	0.00
17/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	270	261	270	261	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	270	261	270	261	0.00
17/04/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2452	2458	2452	2458	0.00
17/04/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2452	2458	2452	2458	0.00
17/04/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2452	2458	2452	2458	0.00
17/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2452	2458	2452	2458	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2452	2458	2452	2458	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	612	610	612	610	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	149	163	149	163	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	314	315	314	315	0.00
17/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	352	369	352	369	0.00
17/04/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	21	24	21	24	0.00
17/04/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2258	2278	2258	2278	0.00
17/04/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	30	33	30	33	0.00
17/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	30	33	30	33	0.00
17/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	30	33	30	33	0.00
17/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	30	33	30	33	0.00
17/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	30	33	30	33	0.00
17/04/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	2018	2037	2018	2037	0.00
17/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2018	2037	2018	2037	0.00
17/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	2018	2037	2018	2037	0.00
17/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2018	2037	2018	2037	0.00
17/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2018	2037	2018	2037	0.00
17/04/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1148	1124	1148	1124	0.00
17/04/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	330	321	330	321	0.00
17/04/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	607	588	607	588	0.00
17/04/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	989	985	989	985	0.00
17/04/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	136	131	136	131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4118	4128	4118	4128	0.00
17/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	977	954	977	954	0.00
17/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	977	954	977	954	0.00
17/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	977	954	977	954	0.00
17/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	459	451	459	451	0.00
17/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	459	451	459	451	0.00
17/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	459	451	459	451	0.00
17/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	605	590	605	590	0.00
17/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	605	590	605	590	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	605	590	605	590	0.00
17/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1520	1517	1520	1517	0.00
17/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1520	1517	1520	1517	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1520	1517	1520	1517	0.00
17/04/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	852	833	852	833	0.00
17/04/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	917	910	917	910	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1728	1706	1728	1706	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	110	103	110	103	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1275	1251	1275	1251	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	257	249	257	249	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	294	284	294	284	0.00
17/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2276	2282	2276	2282	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	435	423	435	423	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	836	842	836	842	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	407	396	407	396	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	909	915	909	915	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	382	372	382	372	0.00
17/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	983	990	983	990	0.00
17/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	370	360	370	360	0.00
17/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2636	2638	2636	2638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	358	348	358	348	0.00
17/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2724	2726	2724	2726	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	1062	1041	1062	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1062	1041	1062	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	1062	1041	1062	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1062	1041	1062	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	1062	1041	1062	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	1062	1041	1062	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	1062	1041	1062	1041	0.00
17/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	628	619	628	619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	628	619	628	619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	628	619	628	619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	628	619	628	619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	628	619	628	619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	628	619	628	619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	628	619	628	619	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	230	223	230	223	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3946	3951	3946	3951	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1688	1667	1688	1667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1688	1667	1688	1667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1688	1667	1688	1667	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	204	195	204	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	204	195	204	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	204	195	204	195	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1655	1638	1655	1638	0.00
17/04/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1655	1638	1655	1638	0.00
17/04/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1655	1638	1655	1638	0.00
17/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1655	1638	1655	1638	0.00
17/04/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	327	321	327	321	0.00
17/04/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	327	321	327	321	0.00
17/04/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	327	321	327	321	0.00
17/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	327	321	327	321	0.00
17/04/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	869	857	869	857	0.00
17/04/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1241	1239	1241	1239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	707	696	707	696	0.00
17/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1679	1679	1679	1679	0.00
17/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	374	368	374	368	0.00
17/04/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	374	368	374	368	0.00
17/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	374	368	374	368	0.00
17/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3446	3450	3446	3450	0.00
17/04/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3446	3450	3446	3450	0.00
17/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3446	3450	3446	3450	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1861	1841	1861	1841	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	93	88	93	88	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	900	877	900	877	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	532	525	532	525	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	359	347	359	347	0.00
17/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1891	1895	1891	1895	0.00
17/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	885	872	885	872	0.00
17/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1207	1205	1207	1205	0.00
17/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	380	373	380	373	0.00
17/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3402	3406	3402	3406	0.00
17/04/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	636	621	636	621	0.00
17/04/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	488	489	488	489	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1725	1704	1725	1704	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	190	181	190	181	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	784	765	784	765	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1049	1043	1049	1043	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	870	851	870	851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	870	851	870	851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	870	851	870	851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	870	851	870	851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	870	851	870	851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	870	851	870	851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	870	851	870	851	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	886	878	886	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	886	878	886	878	0.00
17/04/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	300	291	300	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	300	291	300	291	0.00
17/04/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3215	3219	3215	3219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3215	3219	3215	3219	0.00
17/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	792	773	792	773	0.00
17/04/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	792	773	792	773	0.00
17/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	343	341	343	341	0.00
17/04/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	343	341	343	341	0.00
17/04/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	636	621	636	621	0.00
17/04/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	488	489	488	489	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1975	1955	1975	1955	0.00
17/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	140	132	140	132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	930	909	930	909	0.00
17/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	795	787	795	787	0.00
17/04/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	2021	2003	2021	2003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	2021	2003	2021	2003	0.00
17/04/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	193	186	193	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	193	186	193	186	0.00
17/04/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	193	186	193	186	0.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 12-June-09			Currency Future	13.4200	13.4723	13.4173	13.4723	16893.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-June-10			Currency Future	14.1000	14.1693	14.0968	14.1693	0.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-September-09			Currency Future	13.6200	13.6748	13.6193	13.6748	3466.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09			Currency Future	13.8000	13.8525	13.7979	13.8525	55.00
17/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	7.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	5.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	7.75	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	6.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	966	999	966	999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	966	999	966	999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	966	999	966	999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.95	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.45	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	966	999	966	999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	12.50	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.20	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	966	999	966	999	0.00
17/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	7.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	5.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	7.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	6.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	969	946	969	946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	969	946	969	946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	969	946	969	946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.95	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	969	946	969	946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	12.45	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.50	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.20	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	969	946	969	946	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	878	907	878	907	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1130	1105	1130	1105	0.00
17/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	229	260	229	260	0.00
17/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	861	837	861	837	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	757	782	757	782	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1409	1380	1409	1380	0.00
17/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	251	283	251	283	0.00
17/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	783	761	783	761	0.00
17/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	785	811	785	811	0.00
17/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1337	1309	1337	1309	0.00
17/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	209	238	209	238	0.00
17/04/2009	£ / R On 12-June-09	10.25	Call	Currency Future	209	238	209	238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 12-June-09	9.50	Call	Currency Future	209	238	209	238	0.00
17/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	209	238	209	238	0.00
17/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	942	916	942	916	0.00
17/04/2009	£ / R On 12-June-09	10.25	Put	Currency Future	942	916	942	916	0.00
17/04/2009	£ / R On 12-June-09	9.50	Put	Currency Future	942	916	942	916	0.00
17/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	942	916	942	916	0.00
17/04/2009	£ / R On 12-June-09	8.50	Call	Currency Future	136	157	136	157	0.00
17/04/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1369	1335	1369	1335	0.00
17/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	334	359	334	359	0.00
17/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	334	359	334	359	0.00
17/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	334	359	334	359	0.00
17/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1964	1934	1964	1934	0.00
17/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1964	1934	1964	1934	0.00
17/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1964	1934	1964	1934	0.00
17/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	399	428	399	428	0.00
17/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1629	1603	1629	1603	0.00
17/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	357	384	357	384	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	357	384	357	384	0.00
17/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	357	384	357	384	0.00
17/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1838	1809	1838	1809	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1838	1809	1838	1809	0.00
17/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1838	1809	1838	1809	0.00
17/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	373	401	373	401	0.00
17/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	373	401	373	401	0.00
17/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	373	401	373	401	0.00
17/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	373	401	373	401	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	373	401	373	401	0.00
17/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1754	1726	1754	1726	0.00
17/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1754	1726	1754	1726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1754	1726	1754	1726	0.00
17/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1754	1726	1754	1726	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1754	1726	1754	1726	0.00
17/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	136	157	136	157	0.00
17/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1369	1335	1369	1335	0.00
17/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	126	145	126	145	0.00
17/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1458	1423	1458	1423	0.00
17/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	390	419	390	419	0.00
17/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1671	1644	1671	1644	0.00
17/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	341	367	341	367	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	341	367	341	367	0.00
17/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	341	367	341	367	0.00
17/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1922	1893	1922	1893	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1922	1893	1922	1893	0.00
17/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1922	1893	1922	1893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	427	458	427	458	0.00
17/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	427	458	427	458	0.00
17/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	427	458	427	458	0.00
17/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1508	1483	1508	1483	0.00
17/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1508	1483	1508	1483	0.00
17/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1508	1483	1508	1483	0.00
17/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	175	201	175	201	0.00
17/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1108	1078	1108	1078	0.00
17/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	304	328	304	328	0.00
17/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	304	328	304	328	0.00
17/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	304	328	304	328	0.00
17/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2135	2103	2135	2103	0.00
17/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2135	2103	2135	2103	0.00
17/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2135	2103	2135	2103	0.00
17/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	297	321	297	321	0.00
17/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	297	321	297	321	0.00
17/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	297	321	297	321	0.00
17/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2178	2146	2178	2146	0.00
17/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2178	2146	2178	2146	0.00
17/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2178	2146	2178	2146	0.00
17/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	14	16	14	16	0.00
17/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4397	4344	4397	4344	0.00
17/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	18	20	18	20	0.00
17/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3850	3798	3850	3798	0.00
17/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	15	18	15	18	0.00
17/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4148	4095	4148	4095	0.00
17/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	14	17	14	17	0.00
17/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4297	4244	4297	4244	0.00
17/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	148	170	148	170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1281	1248	1281	1248	0.00
17/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	408	438	408	438	0.00
17/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	408	438	408	438	0.00
17/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	408	438	408	438	0.00
17/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1589	1563	1589	1563	0.00
17/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1589	1563	1589	1563	0.00
17/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1589	1563	1589	1563	0.00
17/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	311	335	311	335	0.00
17/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	311	335	311	335	0.00
17/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	311	335	311	335	0.00
17/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2092	2061	2092	2061	0.00
17/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2092	2061	2092	2061	0.00
17/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2092	2061	2092	2061	0.00
17/04/2009	£ / R On 14-September-09	265.00	Call	Currency Future	599	639	599	639	0.00
17/04/2009	£ / R On 14-September-09	265.00	Put	Currency Future	980	964	980	964	0.00
17/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	556	594	556	594	0.00
17/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1086	1069	1086	1069	0.00
17/04/2009	£ / R On 14-September-09	9.00	Call	Currency Future	437	469	437	469	0.00
17/04/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1468	1444	1468	1444	0.00
17/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	350	376	350	376	0.00
17/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1880	1851	1880	1851	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	730	755	730	755	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1482	1452	1482	1452	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	704	728	704	728	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1556	1526	1556	1526	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	679	703	679	703	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1631	1600	1631	1600	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	592	612	592	612	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1944	1910	1944	1910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	704	728	704	728	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1556	1526	1556	1526	0.00
17/04/2009	£ / R On 14-December-09	6.50	Call	Currency Future	612	633	612	633	0.00
17/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	612	633	612	633	0.00
17/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	612	633	612	633	0.00
17/04/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1864	1831	1864	1831	0.00
17/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1864	1831	1864	1831	0.00
17/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1864	1831	1864	1831	0.00
17/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	7.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	7.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	930	960	930	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	930	960	930	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.70	Call	Currency Future	930	960	930	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	17.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.50	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.70	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.50	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	930	960	930	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	17.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.75	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	18.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	930	960	930	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	17.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.50	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.95	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	930	960	930	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.70	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.75	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.45	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	930	960	930	960	0.00
17/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1032	1008	1032	1008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1032	1008	1032	1008	0.00
17/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	7.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	6.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	4.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	3.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	7.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	6.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	4.80	Call	Currency Future	771	797	771	797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	3.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	771	797	771	797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.45	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.20	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.00	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.70	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.50	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	771	797	771	797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.25	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.95	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.25	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	10.00	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	771	797	771	797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.50	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.20	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.50	Call	Currency Future	771	797	771	797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.15	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	9.05	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.75	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.35	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.25	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	8.85	Call	Currency Future	771	797	771	797	0.00
17/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1373	1344	1373	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1373	1344	1373	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1373	1344	1373	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1373	1344	1373	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1373	1344	1373	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1373	1344	1373	1344	0.00
17/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	477	528	477	528	0.00
17/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	360	356	360	356	0.00
17/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	422	472	422	472	0.00
17/04/2009	£ / R On 12-June-09	9.75	Call	Currency Future	422	472	422	472	0.00
17/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	405	400	405	400	0.00
17/04/2009	£ / R On 12-June-09	9.75	Put	Currency Future	405	400	405	400	0.00
17/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	780	828	780	828	0.00
17/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	660	653	660	653	0.00
17/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	736	783	736	783	0.00
17/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	736	783	736	783	0.00
17/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	717	708	717	708	0.00
17/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	717	708	717	708	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	803	852	803	852	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	633	627	633	627	0.00
17/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	758	805	758	805	0.00
17/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	688	681	688	681	0.00
17/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	1028	1062	1028	1062	0.00
17/04/2009	£ / R On 14-December-09	7.00	Call	Currency Future	1028	1062	1028	1062	0.00
17/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	1028	1062	1028	1062	0.00
17/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	880	859	880	859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	£ / R On 14-December-09	7.00	Put	Currency Future	880	859	880	859	0.00
17/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	880	859	880	859	0.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.9252	11.8187	11.9252	20873.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-September-09			Currency Future	11.9900	12.1003	11.9920	12.1003	813.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.2573	12.1448	12.2573	120.00
17/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	512	559	512	559	0.00
17/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	920	859	920	859	0.00
17/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	6.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	4.70	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	3.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	4.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	3.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	556	607	556	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	556	607	556	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	556	607	556	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	556	607	556	607	0.00
17/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	6.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	4.70	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	3.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	4.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	3.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	814	757	814	757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	814	757	814	757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	814	757	814	757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	814	757	814	757	0.00
17/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	755	810	755	810	0.00
17/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1010	953	1010	953	0.00
17/04/2009	€ / R On 14-September-09	6.50	Call	Currency Future	498	544	498	544	0.00
17/04/2009	€ / R On 14-September-09	6.50	Put	Currency Future	956	894	956	894	0.00
17/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	485	530	485	530	0.00
17/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	485	530	485	530	0.00
17/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	993	930	993	930	0.00
17/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	993	930	993	930	0.00
17/04/2009	€ / R On 14-December-09	7.75	Call	Currency Future	669	717	669	717	0.00
17/04/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1224	1160	1224	1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	448	490	448	490	0.00
17/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	448	490	448	490	0.00
17/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1106	1040	1106	1040	0.00
17/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1106	1040	1106	1040	0.00
17/04/2009	€ / R On 14-December-09	9.00	Call	Currency Future	554	593	554	593	0.00
17/04/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1610	1536	1610	1536	0.00
17/04/2009	€ / R On 14-September-09	7.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	350	383	350	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	6.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	6.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	350	383	350	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	14.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.75	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	350	383	350	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	350	383	350	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.65	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.35	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.25	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.85	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	350	383	350	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	350	383	350	383	0.00
17/04/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1508	1432	1508	1432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1508	1432	1508	1432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1508	1432	1508	1432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1508	1432	1508	1432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1508	1432	1508	1432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1508	1432	1508	1432	0.00
17/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	60	73	60	73	0.00
17/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1892	1798	1892	1798	0.00
17/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	244	267	244	267	0.00
17/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2152	2067	2152	2067	0.00
17/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	312	341	312	341	0.00
17/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1720	1641	1720	1641	0.00
17/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	34	42	34	42	0.00
17/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2365	2267	2365	2267	0.00
17/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	64	77	64	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	6.50	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	6.25	Call	Currency Future	64	77	64	77	0.00
17/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1845	1752	1845	1752	0.00
17/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	123	148	123	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	123	148	123	148	0.00
17/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1204	1122	1204	1122	0.00
17/04/2009	€ / R On 12-June-09	8.20	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	8.30	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	103	124	103	124	0.00
17/04/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1384	1299	1384	1299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1384	1299	1384	1299	0.00
17/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	38	47	38	47	0.00
17/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	38	47	38	47	0.00
17/04/2009	€ / R On 12-June-09	8.55	Call	Currency Future	38	47	38	47	0.00
17/04/2009	€ / R On 12-June-09	8.45	Call	Currency Future	38	47	38	47	0.00
17/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	38	47	38	47	0.00
17/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2270	2172	2270	2172	0.00
17/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2270	2172	2270	2172	0.00
17/04/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2270	2172	2270	2172	0.00
17/04/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2270	2172	2270	2172	0.00
17/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2270	2172	2270	2172	0.00
17/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	34	42	34	42	0.00
17/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	34	42	34	42	0.00
17/04/2009	€ / R On 12-June-09	9.05	Call	Currency Future	34	42	34	42	0.00
17/04/2009	€ / R On 12-June-09	8.95	Call	Currency Future	34	42	34	42	0.00
17/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	34	42	34	42	0.00
17/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2365	2267	2365	2267	0.00
17/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2365	2267	2365	2267	0.00
17/04/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2365	2267	2365	2267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2365	2267	2365	2267	0.00
17/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2365	2267	2365	2267	0.00
17/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	188	207	188	207	0.00
17/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2596	2507	2596	2507	0.00
17/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	214	235	214	235	0.00
17/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2372	2284	2372	2284	0.00
17/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	203	223	203	223	0.00
17/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2461	2373	2461	2373	0.00
17/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.00	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.45	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.35	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.25	Call	Currency Future	385	421	385	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	18.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.45	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.25	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.15	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.95	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.75	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.50	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	385	421	385	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.50	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	18.00	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	17.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.95	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.85	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.75	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.45	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.35	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.25	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.15	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.95	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.50	Call	Currency Future	385	421	385	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.30	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.00	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.50	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.50	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	385	421	385	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.45	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.35	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.25	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.00	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.70	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.95	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.85	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.75	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.45	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.35	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	385	421	385	421	0.00
17/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1343	1271	1343	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1343	1271	1343	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1343	1271	1343	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1343	1271	1343	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1343	1271	1343	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1343	1271	1343	1271	0.00
17/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	575	615	575	615	0.00
17/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1530	1458	1530	1458	0.00
17/04/2009	€ / R On 14-December-09	8.25	Call	Currency Future	451	481	451	481	0.00
17/04/2009	€ / R On 14-December-09	8.75	Call	Currency Future	451	481	451	481	0.00
17/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	451	481	451	481	0.00
17/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	451	481	451	481	0.00
17/04/2009	€ / R On 14-December-09	9.25	Call	Currency Future	451	481	451	481	0.00
17/04/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2107	2023	2107	2023	0.00
17/04/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2107	2023	2107	2023	0.00
17/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2107	2023	2107	2023	0.00
17/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2107	2023	2107	2023	0.00
17/04/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2107	2023	2107	2023	0.00
17/04/2009	€ / R On 14-December-09	12.50	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	11.00	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	5.00	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	3.50	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	2.00	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	0.50	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	12.65	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	11.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	9.65	Call	Currency Future	619	663	619	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	8.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	5.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	3.65	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	2.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	0.65	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	8.30	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	8.00	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.65	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.60	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	619	663	619	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.05	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.00	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.45	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.35	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	619	663	619	663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	619	663	619	663	0.00
17/04/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1375	1306	1375	1306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1375	1306	1375	1306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1375	1306	1375	1306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1375	1306	1375	1306	0.00
17/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	460	503	460	503	0.00
17/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1068	1003	1068	1003	0.00
17/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	4.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	3.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	6.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	5.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	3.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	526	575	526	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	526	575	526	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.25	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	526	575	526	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	14.00	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	14.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.65	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	526	575	526	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	526	575	526	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	12.30	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.44	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	4.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	3.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	6.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	5.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	3.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	884	824	884	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	884	824	884	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.25	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	884	824	884	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	14.00	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	14.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.65	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	884	824	884	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	884	824	884	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	12.30	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.44	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	472	516	472	516	0.00
17/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1030	966	1030	966	0.00
17/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	725	777	725	777	0.00
17/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1080	1020	1080	1020	0.00
17/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	696	747	696	747	0.00
17/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1151	1089	1151	1089	0.00
17/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	588	641	588	641	0.00
17/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	746	691	746	691	0.00
17/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	526	575	526	575	0.00
17/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	884	824	884	824	0.00
17/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	405	443	405	443	0.00
17/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1263	1192	1263	1192	0.00
17/04/2009	€ / R On 14-December-09	8.50	Call	Currency Future	771	827	771	827	0.00
17/04/2009	€ / R On 14-December-09	8.50	Put	Currency Future	976	920	976	920	0.00
17/04/2009	€ / R On 14-December-09	12.60	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	11.10	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	9.60	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	5.10	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	3.60	Call	Currency Future	682	732	682	732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	2.10	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	0.60	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	12.85	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	11.35	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	9.85	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	8.35	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	5.35	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	3.85	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	2.35	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	0.85	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	682	732	682	732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	682	732	682	732	0.00
17/04/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1188	1124	1188	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1188	1124	1188	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1188	1124	1188	1124	0.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	AL13 On 07-May-09			Index Future	243.1400	242.7970	243.1390	242.7970	7.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 07-May-09			Index Future	294.5400	292.2880	294.5430	292.2880	700.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ALBI On 06-August-09			Index Future	300.4900	298.1840	300.4920	298.1840	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	ALBI On 05-November-09			Index Future	293.0400	290.6110	293.0380	290.6110	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 07-May-09			Index Future	124.8500	124.3430	124.8510	124.3430	0.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	2.00
17/04/2009	CRD1 On 06-August-09			Index Future	127.4100	126.8830	127.4060	126.8830	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
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	CRD1 On 05-November-09			Index Future	129.7000	129.1640	129.6980	129.1640	0.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 07-May-09			jGovi	296.2000	294.0280	296.2010	294.0280	187.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 06-August-09			jGovi	302.2600	300.0360	302.2600	300.0360	6.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	GOVI On 05-November-09			jGovi	307.7000	305.4290	307.6990	305.4290	0.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 07-May-09			Index Future	348.0100	348.0090	348.0090	348.0090	2.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 06-August-09			Index Future	356.8500	356.8540	356.8540	356.8540	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	ILBI On 05-November-09			Index Future	365.7000	365.6980	365.6980	365.6980	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J153 On 31-August-10			jSwap	7.7500	7.7820	0.0036	0.0040	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J157 On 15-September-15			jSwap	8.3100	8.3410	0.0474	0.0457	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J186 On 21-December-26			jSwap	7.8900	7.9270	0.0376	0.0411	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0425	0.0437	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J203 On 15-September-17			jSwap	8.3900	8.4110	0.0541	0.0555	0.00
17/04/2009	J204 On 21-December-18			jSwap	8.4800	8.5020	0.0676	0.0691	0.00
17/04/2009	J204 On 21-December-18			jSwap	8.4800	8.5020	0.0676	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 07-May-09			jFra	8.2900	8.3100	0.0202	0.0203	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 06-August-09			jFra	7.0500	7.0750	0.0173	0.0173	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JFRA On 05-November-09			jFra	6.9900	7.0320	0.0171	0.0172	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 07-May-09			jNote	7.4500	7.4840	0.1370	0.1375	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN02 On 06-August-09			jNote	7.4100	7.4360	0.1365	0.1369	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 07-May-09			jNote	8.0400	8.0500	0.3296	0.3300	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN05 On 06-August-09			jNote	8.0500	8.0710	0.3314	0.3320	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 07-May-09			jNote	8.2600	8.2800	0.5610	0.5622	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JN10 On 06-August-09			jNote	8.2400	8.2700	0.5602	0.5616	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 30-April-09			jRod	9.8900	9.8900	0.0054	0.0049	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 29-May-09			jRod	9.4100	9.4140	0.0043	0.0038	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	JROD On 30-June-09			jRod	8.9100	8.9100	0.0030	0.0025	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 07-May-09			Index Future	284.9100	282.3530	284.9140	282.3530	0.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 06-August-09			Index Future	290.7400	288.1220	290.7420	288.1220	3.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	OTH1 On 05-November-09			Index Future	295.9700	293.3010	295.9730	293.3010	0.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 07-May-09			Bond Future	6.2400	6.3600	110.8807	110.7253	3022.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 06-August-09			Bond Future	5.5900	5.7420	113.2855	113.1258	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/04/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1274	1275	1274	1275	0.00
17/04/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	53	54	53	54	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 04-February-10			Bond Future	7.9800	8.1290	129.9627	129.2239	0.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 07-May-09			Bond Future	7.8700	7.9870	129.8159	129.1205	10171.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 06-August-09			Bond Future	7.8400	7.9620	132.5166	131.8117	5000.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 05-November-09			Bond Future	7.9000	8.0380	127.8675	127.1430	0.00
17/04/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	309	229	309	229	386.00
17/04/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	3927	4542	3927	4542	0.00
17/04/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	3511	3211	3511	3211	0.00
17/04/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5684	6109	5684	6109	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 04-February-10			Bond Future	8.4200	8.5590	119.9756	118.5796	0.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 07-May-09			Bond Future	8.3400	8.4750	123.7919	122.4315	13085.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 06-August-09			Bond Future	8.3400	8.4700	121.1503	119.7579	2500.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09			Bond Future	8.3700	8.5120	123.2163	121.8008	0.00
17/04/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	5370	4873	5370	4873	5000.00
17/04/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14864	15782	14864	15782	0.00
17/04/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	3	2	3	2	97.00
17/04/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	21881	23241	21881	23241	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
17/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 04-February-10			Bond Future	8.0000	8.1310	104.1700	103.6305	0.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 07-May-09			Bond Future	7.9200	8.0340	107.0822	106.5818	2.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 06-August-09			Bond Future	7.8800	7.9980	104.9651	104.4515	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09			Bond Future	7.9300	8.0580	106.7594	106.2330	0.00
17/04/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2720	2506	2720	2506	0.00
17/04/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4569	4882	4569	4882	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 04-February-10			Bond Future	8.3300	8.4750	102.9213	102.0957	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 07-May-09			Bond Future	8.2300	8.3610	101.4014	100.6248	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 06-August-09			Bond Future	8.2100	8.3450	103.5892	102.7991	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09			Bond Future	8.2600	8.4050	101.1902	100.3807	0.00
17/04/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	3170	2878	3170	2878	0.00
17/04/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	7627	8145	7627	8145	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00
17/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.5190	98.9943	97.8986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 07-May-09			Bond Future	8.2500	8.4130	101.4571	100.4213	498.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.4040	99.6012	98.5377	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.4580	101.2977	100.2199	0.00
17/04/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	3777	3379	3777	3379	0.00
17/04/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	8828	9509	8828	9509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 04-February-10			Bond Future	7.9700	8.0920	98.9593	98.5493	0.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 07-May-09			Bond Future	7.8900	7.9920	100.8989	100.5183	2834.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 06-August-09			Bond Future	7.8400	7.9500	99.3035	98.9101	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09			Bond Future	7.9000	8.0130	100.9980	100.5960	0.00
17/04/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2281	2116	2281	2116	0.00
17/04/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3672	3909	3672	3909	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 04-February-10			Bond Future	8.4900	8.6440	92.3073	91.3242	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00
17/04/2009	R207 On 07-May-09			Bond Future	8.3900	8.5350	94.3622	93.4384	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 06-August-09			Bond Future	8.3900	8.5320	92.7491	91.8054	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.5840	94.3304	93.3720	0.00
17/04/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	3254	2931	3254	2931	0.00
17/04/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9475	10110	9475	10110	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R208 On 04-February-10			Bond Future	8.6600	8.8040	88.9831	88.0399	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 07-May-09			Bond Future	8.4900	8.6290	87.9031	86.9648	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 06-August-09			Bond Future	8.5000	8.6400	89.7194	88.7589	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00
17/04/2009	R208 On 05-November-09			Bond Future	8.5600	8.7060	87.7508	86.7940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 04-February-10			Bond Future	8.0000	8.1530	83.1669	81.8037	0.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 07-May-09			Bond Future	7.9700	8.1140	81.7279	80.4409	5493.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 06-August-09			Bond Future	7.9600	8.1020	83.4898	82.1741	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	R209 On 05-November-09			Bond Future	7.9800	8.1260	81.7733	80.4287	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 07-May-09			Index Future	292.4400	290.2830	292.4350	290.2830	0.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 06-August-09			Index Future	298.4200	296.2150	298.4170	296.2150	100.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	TRT1 On 05-November-09			Index Future	303.7900	301.5400	303.7870	301.5400	0.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 12-June-09			Currency Future	6.5000	6.4870	6.5040	6.4870	8804.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-September-09			Currency Future	6.5700	6.5504	6.5679	6.5504	290.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 14-December-09			Currency Future	6.6200	6.6066	6.6238	6.6066	25.00
17/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	145	143	145	143	0.00
17/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	291	306	291	306	0.00
17/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	272	268	272	268	0.00
17/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	454	467	454	467	0.00
17/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	304	299	304	299	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	304	299	304	299	0.00
17/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	386	399	386	399	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	386	399	386	399	0.00
17/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	423	418	423	418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	423	418	423	418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	423	418	423	418	0.00
17/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	450	461	450	461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	450	461	450	461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	450	461	450	461	0.00
17/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	450	461	450	461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	243	240	243	240	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	525	540	525	540	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	218	216	218	216	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	601	615	601	615	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	197	194	197	194	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	679	694	679	694	0.00
17/04/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	33	33	33	33	0.00
17/04/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	929	946	929	946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	929	946	929	946	0.00
17/04/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	153	152	153	152	0.00
17/04/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	886	902	886	902	0.00
17/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	341	335	341	335	0.00
17/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	323	335	323	335	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	178	176	178	176	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	760	775	760	775	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	161	159	161	159	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	843	859	843	859	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	134	132	134	132	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	134	132	134	132	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1016	1032	1016	1032	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1016	1032	1016	1032	0.00
17/04/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	122	121	122	121	0.00
17/04/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1104	1121	1104	1121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1104	1121	1104	1121	0.00
17/04/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	572	563	572	563	0.00
17/04/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	298	307	298	307	0.00
17/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	517	510	517	510	0.00
17/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	343	353	343	353	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	551	541	551	541	0.00
17/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	183	190	183	190	0.00
17/04/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	631	621	631	621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	631	621	631	621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	631	621	631	621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	631	621	631	621	0.00
17/04/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	257	264	257	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	257	264	257	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	257	264	257	264	0.00
17/04/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	466	460	466	460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	466	460	466	460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	466	460	466	460	0.00
17/04/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	392	403	392	403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	392	403	392	403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	392	403	392	403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	392	403	392	403	0.00
17/04/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	304	301	304	301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	304	301	304	301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	304	301	304	301	0.00
17/04/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	730	744	730	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	730	744	730	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	730	744	730	744	0.00
17/04/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	730	744	730	744	0.00