



Derivatives Weekly Statistics Report

From 2009/04/20 To 2009/04/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 15-March-10			Currency Future	9.2800	9.4119	9.2828	9.4119	0.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 12-June-09			Currency Future	8.9200	9.0442	8.9180	9.0442	262313.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-June-10			Currency Future	9.3800	9.5074	9.3781	9.5074	0.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-September-09			Currency Future	9.0500	9.1794	9.0521	9.1794	4699.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 14-December-09			Currency Future	9.1700	9.2973	9.1692	9.2973	1001.00
24/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	741	812	741	812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	741	812	741	812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	741	812	741	812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	741	812	741	812	0.00
24/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1009	950	1009	950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1009	950	1009	950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1009	950	1009	950	0.00
24/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	622	683	622	683	0.00
24/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	622	683	622	683	0.00
24/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	622	683	622	683	0.00
24/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	853	786	853	786	0.00
24/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	853	786	853	786	0.00
24/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	853	786	853	786	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	710	779	710	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	710	779	710	779	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1077	1017	1077	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1077	1017	1077	1017	0.00
24/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	438	490	438	490	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	438	490	438	490	0.00
24/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	735	661	735	661	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	735	661	735	661	0.00
24/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	63	77	63	77	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	63	77	63	77	100.00
24/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1345	1233	1345	1233	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	598	662	598	662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	598	662	598	662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	598	662	598	662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	598	662	598	662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	598	662	598	662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	598	662	598	662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	598	662	598	662	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1365	1300	1365	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1365	1300	1365	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1365	1300	1365	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1365	1300	1365	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1365	1300	1365	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1365	1300	1365	1300	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1365	1300	1365	1300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	209	251	209	251	1000.00
24/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	209	251	209	251	1000.00
24/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	209	251	209	251	1000.00
24/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1556	1471	1556	1471	0.00
24/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1556	1471	1556	1471	0.00
24/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1556	1471	1556	1471	0.00
24/04/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	653	717	653	717	0.00
24/04/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1675	1610	1675	1610	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	304	340	304	340	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1152	1061	1152	1061	0.00
24/04/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	228	266	228	266	0.00
24/04/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1476	1386	1476	1386	0.00
24/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	190	237	190	237	0.00
24/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	190	237	190	237	0.00
24/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	190	237	190	237	0.00
24/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1638	1557	1638	1557	0.00
24/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1638	1557	1638	1557	0.00
24/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1638	1557	1638	1557	0.00
24/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	319	356	319	356	0.00
24/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	319	356	319	356	0.00
24/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	319	356	319	356	0.00
24/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1949	1859	1949	1859	0.00
24/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1949	1859	1949	1859	0.00
24/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1949	1859	1949	1859	0.00
24/04/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	304	340	304	340	0.00
24/04/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2035	1943	2035	1943	0.00
24/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	74	91	74	91	0.00
24/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	74	91	74	91	0.00
24/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	74	91	74	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	74	91	74	91	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	74	91	74	91	0.00
24/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1206	1097	1206	1097	0.00
24/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1206	1097	1206	1097	0.00
24/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1206	1097	1206	1097	0.00
24/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1206	1097	1206	1097	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1206	1097	1206	1097	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	439	484	439	484	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1370	1287	1370	1287	0.00
24/04/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	261	291	261	291	0.00
24/04/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1359	1261	1359	1261	0.00
24/04/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	235	262	235	262	0.00
24/04/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	235	262	235	262	0.00
24/04/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	235	262	235	262	0.00
24/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	235	262	235	262	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	235	262	235	262	0.00
24/04/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2565	2465	2565	2465	0.00
24/04/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2565	2465	2565	2465	0.00
24/04/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2565	2465	2565	2465	0.00
24/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2565	2465	2565	2465	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2565	2465	2565	2465	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	471	588	471	588	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	153	144	153	144	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	242	293	242	293	0.00
24/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	424	349	424	349	0.00
24/04/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	11	17	11	17	0.00
24/04/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2393	2273	2393	2273	0.00
24/04/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	17	25	17	25	0.00
24/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	17	25	17	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	17	25	17	25	0.00
24/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	17	25	17	25	0.00
24/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	17	25	17	25	0.00
24/04/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	2149	2031	2149	2031	0.00
24/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2149	2031	2149	2031	0.00
24/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	2149	2031	2149	2031	0.00
24/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2149	2031	2149	2031	0.00
24/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2149	2031	2149	2031	0.00
24/04/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1010	1118	1010	1118	0.00
24/04/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	341	321	341	321	0.00
24/04/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	533	587	533	587	0.00
24/04/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1064	990	1064	990	0.00
24/04/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	102	133	102	133	0.00
24/04/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4233	4136	4233	4136	0.00
24/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	856	949	856	949	0.00
24/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	856	949	856	949	0.00
24/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	856	949	856	949	0.00
24/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	487	452	487	452	0.00
24/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	487	452	487	452	0.00
24/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	487	452	487	452	0.00
24/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	529	589	529	589	0.00
24/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	529	589	529	589	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	529	589	529	589	0.00
24/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1596	1527	1596	1527	0.00
24/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1596	1527	1596	1527	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1596	1527	1596	1527	0.00
24/04/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	758	829	758	829	0.00
24/04/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	975	917	975	917	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1582	1699	1582	1699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	112	101	112	101	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1136	1245	1136	1245	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	267	248	267	248	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	255	285	255	285	0.00
24/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2386	2288	2386	2288	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	369	414	369	414	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	917	834	917	834	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	346	387	346	387	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	994	908	994	908	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	324	363	324	363	0.00
24/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1072	983	1072	983	0.00
24/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	324	363	324	363	0.00
24/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2741	2651	2741	2651	0.00
24/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	314	351	314	351	0.00
24/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2831	2739	2831	2739	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	944	1035	944	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	944	1035	944	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	944	1035	944	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	944	1035	944	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	944	1035	944	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	944	1035	944	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	944	1035	944	1035	0.00
24/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	662	623	662	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	662	623	662	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	662	623	662	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	662	623	662	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	662	623	662	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	662	623	662	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	662	623	662	623	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	164	227	164	227	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4032	3965	4032	3965	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1565	1656	1565	1656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1565	1656	1565	1656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1565	1656	1565	1656	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	232	194	232	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	232	194	232	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	232	194	232	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	232	194	232	194	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1542	1628	1542	1628	0.00
24/04/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1542	1628	1542	1628	0.00
24/04/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1542	1628	1542	1628	0.00
24/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1542	1628	1542	1628	0.00
24/04/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	364	320	364	320	0.00
24/04/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	364	320	364	320	0.00
24/04/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	364	320	364	320	0.00
24/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	364	320	364	320	0.00
24/04/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	781	853	781	853	0.00
24/04/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1303	1245	1303	1245	0.00
24/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	631	694	631	694	0.00
24/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1753	1687	1753	1687	0.00
24/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	300	369	300	369	0.00
24/04/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	300	369	300	369	0.00
24/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	300	369	300	369	0.00
24/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3522	3462	3522	3462	0.00
24/04/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3522	3462	3522	3462	0.00
24/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3522	3462	3522	3462	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1707	1833	1707	1833	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	88	86	88	86	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	790	873	790	873	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	570	526	570	526	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	311	348	311	348	0.00
24/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1992	1901	1992	1901	0.00
24/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	795	868	795	868	0.00
24/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1267	1211	1267	1211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	307	375	307	375	0.00
24/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3479	3417	3479	3417	0.00
24/04/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	541	608	541	608	0.00
24/04/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	539	479	539	479	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1601	1693	1601	1693	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	218	181	218	181	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	695	763	695	763	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1112	1051	1112	1051	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	774	847	774	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	774	847	774	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	774	847	774	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	774	847	774	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	774	847	774	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	774	847	774	847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	774	847	774	847	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	942	885	942	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	942	885	942	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	942	885	942	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	942	885	942	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	942	885	942	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	942	885	942	885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	942	885	942	885	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	248	294	248	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	248	294	248	294	0.00
24/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3315	3232	3315	3232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3315	3232	3315	3232	0.00
24/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	670	761	670	761	0.00
24/04/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	670	761	670	761	0.00
24/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	368	332	368	332	0.00
24/04/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	368	332	368	332	0.00
24/04/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	541	608	541	608	0.00
24/04/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	539	479	539	479	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1828	1945	1828	1945	0.00
24/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	145	133	145	133	0.00
24/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	827	905	827	905	0.00
24/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	845	793	845	793	0.00
24/04/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1887	1995	1887	1995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1887	1995	1887	1995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1887	1995	1887	1995	0.00
24/04/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	209	187	209	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	209	187	209	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	209	187	209	187	0.00
24/04/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	209	187	209	187	0.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 12-June-09			Currency Future	13.1200	13.2193	13.1193	13.2193	17636.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-June-10			Currency Future	13.7900	13.8909	13.7905	13.8909	0.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-September-09			Currency Future	13.3200	13.4186	13.3180	13.4186	3501.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5905	13.4895	13.5905	416.00
24/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	7.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	5.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	7.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	5.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	832	876	832	876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	7.75	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	6.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	832	876	832	876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	832	876	832	876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.95	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	832	876	832	876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.45	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.50	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.20	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	832	876	832	876	0.00
24/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1142	1085	1142	1085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	5.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	7.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	5.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	6.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1142	1085	1142	1085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1142	1085	1142	1085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1142	1085	1142	1085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1142	1085	1142	1085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1142	1085	1142	1085	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	638	678	638	678	0.00
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	870	810	870	810	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	756	796	756	796	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1316	1255	1316	1255	0.00
24/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	151	172	151	172	0.00
24/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1081	1003	1081	1003	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	629	685	629	685	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1590	1545	1590	1545	0.00
24/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	172	190	172	190	0.00
24/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	1003	920	1003	920	0.00
24/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	662	711	662	711	0.00
24/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1523	1470	1523	1470	0.00
24/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	131	157	131	157	0.00
24/04/2009	£ / R On 12-June-09	10.25	Call	Currency Future	131	157	131	157	0.00
24/04/2009	£ / R On 12-June-09	9.50	Call	Currency Future	131	157	131	157	0.00
24/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	131	157	131	157	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	1162	1088	1162	1088	0.00
24/04/2009	£ / R On 12-June-09	10.25	Put	Currency Future	1162	1088	1162	1088	0.00
24/04/2009	£ / R On 12-June-09	9.50	Put	Currency Future	1162	1088	1162	1088	0.00
24/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	1162	1088	1162	1088	0.00
24/04/2009	£ / R On 12-June-09	8.50	Call	Currency Future	62	101	62	101	0.00
24/04/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1593	1532	1593	1532	0.00
24/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	203	298	203	298	0.00
24/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	203	298	203	298	0.00
24/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	203	298	203	298	0.00
24/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2135	2130	2135	2130	0.00
24/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2135	2130	2135	2130	0.00
24/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2135	2130	2135	2130	0.00
24/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	277	360	277	360	0.00
24/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1809	1791	1809	1791	0.00
24/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	228	320	228	320	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	228	320	228	320	0.00
24/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	228	320	228	320	0.00
24/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2010	2001	2010	2001	0.00
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2010	2001	2010	2001	0.00
24/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2010	2001	2010	2001	0.00
24/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	247	336	247	336	0.00
24/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	247	336	247	336	0.00
24/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	247	336	247	336	0.00
24/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	247	336	247	336	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	247	336	247	336	0.00
24/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1929	1917	1929	1917	0.00
24/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1929	1917	1929	1917	0.00
24/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1929	1917	1929	1917	0.00
24/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1929	1917	1929	1917	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1929	1917	1929	1917	0.00
24/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	62	101	62	101	0.00
24/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1593	1532	1593	1532	0.00
24/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	53	92	53	92	0.00
24/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1684	1623	1684	1623	0.00
24/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	266	352	266	352	0.00
24/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1848	1834	1848	1834	0.00
24/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	211	305	211	305	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	211	305	211	305	0.00
24/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	211	305	211	305	0.00
24/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2093	2087	2093	2087	0.00
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2093	2087	2093	2087	0.00
24/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2093	2087	2093	2087	0.00
24/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	309	385	309	385	0.00
24/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	309	385	309	385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	309	385	309	385	0.00
24/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1691	1667	1691	1667	0.00
24/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1691	1667	1691	1667	0.00
24/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1691	1667	1691	1667	0.00
24/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	98	131	98	131	0.00
24/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1329	1262	1329	1262	0.00
24/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	173	272	173	272	0.00
24/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	173	272	173	272	0.00
24/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	173	272	173	272	0.00
24/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2305	2304	2305	2304	0.00
24/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2305	2304	2305	2304	0.00
24/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2305	2304	2305	2304	0.00
24/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	166	266	166	266	0.00
24/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	166	266	166	266	0.00
24/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	166	266	166	266	0.00
24/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2348	2348	2348	2348	0.00
24/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2348	2348	2348	2348	0.00
24/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2348	2348	2348	2348	0.00
24/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	10	0	10	0.00
24/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4681	4591	4681	4591	0.00
24/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	14	0	14	0.00
24/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4131	4044	4131	4044	0.00
24/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	12	0	12	0.00
24/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4431	4342	4431	4342	0.00
24/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	11	0	11	0.00
24/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4581	4492	4581	4492	0.00
24/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	73	110	73	110	0.00
24/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1503	1441	1503	1441	0.00
24/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	287	368	287	368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	287	368	287	368	0.00
24/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	287	368	287	368	0.00
24/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1769	1750	1769	1750	0.00
24/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1769	1750	1769	1750	0.00
24/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1769	1750	1769	1750	0.00
24/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	180	278	180	278	0.00
24/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	180	278	180	278	0.00
24/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	180	278	180	278	0.00
24/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2262	2260	2262	2260	0.00
24/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2262	2260	2262	2260	0.00
24/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2262	2260	2262	2260	0.00
24/04/2009	£ / R On 14-September-09	265.00	Call	Currency Future	507	539	507	539	0.00
24/04/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1189	1120	1189	1120	0.00
24/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	458	500	458	500	0.00
24/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1290	1231	1290	1231	0.00
24/04/2009	£ / R On 14-September-09	9.00	Call	Currency Future	321	394	321	394	0.00
24/04/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1653	1626	1653	1626	0.00
24/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	220	313	220	313	0.00
24/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	2052	2044	2052	2044	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	598	661	598	661	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1658	1620	1658	1620	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	567	638	567	638	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1728	1697	1728	1697	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	538	615	538	615	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1799	1775	1799	1775	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	434	536	434	536	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2095	2096	2095	2096	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	567	638	567	638	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1728	1697	1728	1697	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	6.50	Call	Currency Future	459	555	459	555	0.00
24/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	459	555	459	555	0.00
24/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	459	555	459	555	0.00
24/04/2009	£ / R On 14-December-09	6.50	Put	Currency Future	2019	2014	2019	2014	0.00
24/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	2019	2014	2019	2014	0.00
24/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	2019	2014	2019	2014	0.00
24/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	7.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	7.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	7.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.20	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.50	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.25	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.50	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.75	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	18.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.25	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.25	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.95	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	17.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.50	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.70	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.75	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.45	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	800	843	800	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	800	843	800	843	0.00
24/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1211	1152	1211	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1211	1152	1211	1152	0.00
24/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	7.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	6.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	4.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	3.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	7.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	6.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	4.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	3.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	646	698	646	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.45	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	646	698	646	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.20	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.00	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.70	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.50	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.25	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.95	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.25	Call	Currency Future	646	698	646	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	10.00	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.50	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	646	698	646	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.20	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.50	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.15	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	9.05	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.75	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.35	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.25	Call	Currency Future	646	698	646	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	8.85	Call	Currency Future	646	698	646	698	0.00
24/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1556	1507	1556	1507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1556	1507	1556	1507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1556	1507	1556	1507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1556	1507	1556	1507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1556	1507	1556	1507	0.00
24/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	336	362	336	362	0.00
24/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	517	443	517	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	305	327	305	327	0.00
24/04/2009	£ / R On 12-June-09	9.75	Call	Currency Future	305	327	305	327	0.00
24/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	586	508	586	508	0.00
24/04/2009	£ / R On 12-June-09	9.75	Put	Currency Future	586	508	586	508	0.00
24/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	655	696	655	696	0.00
24/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	837	778	837	778	0.00
24/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	621	661	621	661	0.00
24/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	621	661	621	661	0.00
24/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	903	842	903	842	0.00
24/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	903	842	903	842	0.00
24/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	672	715	672	715	0.00
24/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	804	746	804	746	0.00
24/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	882	929	882	929	0.00
24/04/2009	£ / R On 14-December-09	7.00	Call	Currency Future	882	929	882	929	0.00
24/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	882	929	882	929	0.00
24/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1043	988	1043	988	0.00
24/04/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1043	988	1043	988	0.00
24/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1043	988	1043	988	0.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 12-June-09			Currency Future	11.8200	11.7999	11.8150	11.7999	22565.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-September-09			Currency Future	11.9900	11.9706	11.9874	11.9706	2117.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-December-09			Currency Future	12.1400	12.1210	12.1388	12.1210	509.00
24/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	496	495	496	495	0.00
24/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	908	925	908	925	0.00
24/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	6.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	4.65	Call	Currency Future	541	540	541	540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	3.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	6.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	4.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	3.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	4.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	3.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	541	540	541	540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	541	540	541	540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	541	540	541	540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	541	540	541	540	0.00
24/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	6.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	4.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	3.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	6.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	4.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	3.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	804	819	804	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	4.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	3.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	804	819	804	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	804	819	804	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	804	819	804	819	0.00
24/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	741	738	741	738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1003	1017	1003	1017	0.00
24/04/2009	€ / R On 14-September-09	6.50	Call	Currency Future	477	482	477	482	0.00
24/04/2009	€ / R On 14-September-09	6.50	Put	Currency Future	940	961	940	961	0.00
24/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	459	468	459	468	0.00
24/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	459	468	459	468	0.00
24/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	972	998	972	998	0.00
24/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	972	998	972	998	0.00
24/04/2009	€ / R On 14-December-09	7.75	Call	Currency Future	638	650	638	650	0.00
24/04/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1199	1229	1199	1229	0.00
24/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	408	431	408	431	0.00
24/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	408	431	408	431	0.00
24/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1071	1110	1071	1110	0.00
24/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1071	1110	1071	1110	0.00
24/04/2009	€ / R On 14-December-09	9.00	Call	Currency Future	474	531	474	531	0.00
24/04/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1535	1610	1535	1610	0.00
24/04/2009	€ / R On 14-September-09	7.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	269	332	269	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	6.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	269	332	269	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	6.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	14.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.75	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	269	332	269	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	269	332	269	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.65	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.35	Call	Currency Future	269	332	269	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	8.25	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.85	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	269	332	269	332	0.00
24/04/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1432	1511	1432	1511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1432	1511	1432	1511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1432	1511	1432	1511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1432	1511	1432	1511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1432	1511	1432	1511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1432	1511	1432	1511	0.00
24/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1432	1511	1432	1511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	15	45	15	45	0.00
24/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1850	1895	1850	1895	0.00
24/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	136	222	136	222	0.00
24/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2048	2151	2048	2151	0.00
24/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	216	294	216	294	0.00
24/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1629	1723	1629	1723	0.00
24/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	5	25	5	25	0.00
24/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2340	2375	2340	2375	0.00
24/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	6.50	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	6.25	Call	Currency Future	17	47	17	47	0.00
24/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1802	1847	1802	1847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1802	1847	1802	1847	0.00
24/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	70	101	70	101	0.00
24/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1155	1201	1155	1201	0.00
24/04/2009	€ / R On 12-June-09	8.20	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	8.30	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	48	82	48	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	48	82	48	82	0.00
24/04/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1333	1382	1333	1382	0.00
24/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	6	28	6	28	0.00
24/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	6	28	6	28	0.00
24/04/2009	€ / R On 12-June-09	8.55	Call	Currency Future	6	28	6	28	0.00
24/04/2009	€ / R On 12-June-09	8.45	Call	Currency Future	6	28	6	28	0.00
24/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	6	28	6	28	0.00
24/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2241	2278	2241	2278	0.00
24/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2241	2278	2241	2278	0.00
24/04/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2241	2278	2241	2278	0.00
24/04/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2241	2278	2241	2278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2241	2278	2241	2278	0.00
24/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	5	25	5	25	0.00
24/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	5	25	5	25	0.00
24/04/2009	€ / R On 12-June-09	9.05	Call	Currency Future	5	25	5	25	0.00
24/04/2009	€ / R On 12-June-09	8.95	Call	Currency Future	5	25	5	25	0.00
24/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	5	25	5	25	0.00
24/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2340	2375	2340	2375	0.00
24/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2340	2375	2340	2375	0.00
24/04/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2340	2375	2340	2375	0.00
24/04/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2340	2375	2340	2375	0.00
24/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2340	2375	2340	2375	0.00
24/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	83	168	83	168	0.00
24/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2495	2598	2495	2598	0.00
24/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	106	193	106	193	0.00
24/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2269	2372	2269	2372	0.00
24/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	96	182	96	182	0.00
24/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2359	2462	2359	2462	0.00
24/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	319	367	319	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	17.00	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.45	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.35	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.25	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.45	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.25	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.15	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.95	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.75	Call	Currency Future	319	367	319	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.50	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.50	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	18.00	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	17.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.95	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.85	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.75	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.45	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.35	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.25	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.15	Call	Currency Future	319	367	319	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.95	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.50	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.00	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	319	367	319	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.50	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.50	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.45	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.35	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.25	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.00	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.70	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.95	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.85	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.75	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.45	Call	Currency Future	319	367	319	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	14.35	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	319	367	319	367	0.00
24/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1282	1347	1282	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1282	1347	1282	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1282	1347	1282	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1282	1347	1282	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1282	1347	1282	1347	0.00
24/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	504	552	504	552	0.00
24/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1465	1531	1465	1531	0.00
24/04/2009	€ / R On 14-December-09	8.25	Call	Currency Future	325	421	325	421	0.00
24/04/2009	€ / R On 14-December-09	8.75	Call	Currency Future	325	421	325	421	0.00
24/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	325	421	325	421	0.00
24/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	325	421	325	421	0.00
24/04/2009	€ / R On 14-December-09	9.25	Call	Currency Future	325	421	325	421	0.00
24/04/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1986	2100	1986	2100	0.00
24/04/2009	€ / R On 14-December-09	8.75	Put	Currency Future	1986	2100	1986	2100	0.00
24/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1986	2100	1986	2100	0.00
24/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1986	2100	1986	2100	0.00
24/04/2009	€ / R On 14-December-09	9.25	Put	Currency Future	1986	2100	1986	2100	0.00
24/04/2009	€ / R On 14-December-09	12.40	Call	Currency Future	568	598	568	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	10.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	9.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	4.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	3.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	1.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	0.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	12.50	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	11.00	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	5.00	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	3.50	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	2.00	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	0.50	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	12.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	11.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	9.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	8.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	5.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	3.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	2.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	0.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	8.30	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	568	598	568	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	8.00	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.60	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.05	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.00	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.45	Call	Currency Future	568	598	568	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	7.35	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	568	598	568	598	0.00
24/04/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1329	1377	1329	1377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1329	1377	1329	1377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1329	1377	1329	1377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1329	1377	1329	1377	0.00
24/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	425	443	425	443	0.00
24/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1037	1072	1037	1072	0.00
24/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	510	510	510	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	4.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	3.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	6.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	5.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	3.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	510	510	510	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	510	510	510	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.25	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	510	510	510	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	14.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	14.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.65	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	510	510	510	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	510	510	510	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.30	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.44	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	4.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	3.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	6.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	5.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	3.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	873	889	873	889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	873	889	873	889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.25	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	873	889	873	889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	14.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	14.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.65	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	873	889	873	889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	873	889	873	889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	12.30	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.44	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	442	455	442	455	0.00
24/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1004	1035	1004	1035	0.00
24/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	710	707	710	707	0.00
24/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1071	1086	1071	1086	0.00
24/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	675	678	675	678	0.00
24/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1136	1157	1136	1157	0.00
24/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	574	572	574	572	0.00
24/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	737	751	737	751	0.00
24/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	510	510	510	510	0.00
24/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	873	889	873	889	0.00
24/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	347	387	347	387	0.00
24/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1210	1266	1210	1266	0.00
24/04/2009	€ / R On 14-December-09	8.50	Call	Currency Future	758	755	758	755	0.00
24/04/2009	€ / R On 14-December-09	8.50	Put	Currency Future	969	984	969	984	0.00
24/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	656	664	656	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	12.55	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	11.05	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	9.55	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	8.05	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	5.05	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	3.55	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	2.05	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	0.55	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	12.60	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	11.10	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	9.60	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	5.10	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	3.60	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	2.10	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	0.60	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	12.85	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	11.35	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	9.85	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	8.35	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	5.35	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	3.85	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	2.35	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	0.85	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	656	664	656	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	656	664	656	664	0.00
24/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1168	1193	1168	1193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1168	1193	1168	1193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1168	1193	1168	1193	0.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	AL13 On 07-May-09			Index Future	242.9600	242.8260	242.9560	242.8260	7.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 07-May-09			Index Future	294.0800	293.3060	294.0800	293.3060	741.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 06-August-09			Index Future	300.0700	299.2720	300.0690	299.2720	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	ALBI On 05-November-09			Index Future	293.1200	292.2290	293.1170	292.2290	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 07-May-09			Index Future	124.7900	124.5920	124.7900	124.5920	0.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 06-August-09			Index Future	127.3600	127.1590	127.3640	127.1590	2.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	CRD1 On 05-November-09			Index Future	129.6700	129.4590	129.6700	129.4590	0.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 07-May-09			jGovi	295.7300	294.9855	295.7315	294.9855	187.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 06-August-09			jGovi	301.8300	301.0630	301.8315	301.0630	6.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	GOVI On 05-November-09			jGovi	307.3000	306.5090	307.2970	306.5090	0.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8910	350.8910	350.8910	2.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8420	368.8420	368.8420	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J153 On 31-August-10			jSwap	7.7000	7.7330	0.0029	0.0033	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J157 On 15-September-15			jSwap	8.3900	8.3740	0.0434	0.0441	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J186 On 21-December-26			jSwap	7.9800	7.9410	0.0466	0.0425	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J201 On 22-December-14			jSwap	8.4600	8.4440	0.0462	0.0454	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J203 On 15-September-17			jSwap	8.4700	8.4420	0.0588	0.0574	0.00
24/04/2009	J204 On 21-December-18			jSwap	8.5500	8.5350	0.0722	0.0714	0.00
24/04/2009	J204 On 21-December-18			jSwap	8.5500	8.5350	0.0722	0.0714	0.00
24/04/2009	J204 On 21-December-18			jSwap	8.5500	8.5350	0.0722	0.0714	0.00
24/04/2009	J204 On 21-December-18			jSwap	8.5500	8.5350	0.0722	0.0714	0.00
24/04/2009	J204 On 21-December-18			jSwap	8.5500	8.5350	0.0722	0.0714	0.00
24/04/2009	J204 On 21-December-18			jSwap	8.5500	8.5350	0.0722	0.0714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	JFRA On 07-May-09			jFra	8.2800	8.3210	0.0202	0.0203	0.00
24/04/2009	JFRA On 07-May-09			jFra	8.2800	8.3210	0.0202	0.0203	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0450	0.0172	0.0173	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JFRA On 05-November-09			jFra	6.9200	6.9630	0.0170	0.0171	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	JN02 On 07-May-09			jNote	7.4300	7.4400	0.1367	0.1368	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN02 On 06-August-09			jNote	7.4200	7.4160	0.1367	0.1366	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 07-May-09			jNote	8.1100	8.0880	0.3322	0.3314	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00
24/04/2009	JN05 On 06-August-09			jNote	8.1400	8.1110	0.3345	0.3335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 07-May-09			jNote	8.3200	8.3140	0.5640	0.5638	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JN10 On 06-August-09			jNote	8.3200	8.3050	0.5635	0.5632	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	0.0049	0.00
24/04/2009	JROD On 30-April-09			jRod	9.9000	9.8940	0.0057	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
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 29-May-09			jRod	9.3900	9.3910	0.0045	0.0037	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	JROD On 30-June-09			jRod	8.8000	8.8230	0.0031	0.0023	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 07-May-09			Index Future	284.4800	283.5990	284.4780	283.5990	0.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 06-August-09			Index Future	290.3500	289.4420	290.3460	289.4420	3.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	OTH1 On 05-November-09			Index Future	295.6000	294.6780	295.6020	294.6780	0.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 07-May-09			Bond Future	6.3000	6.3480	110.7997	110.7409	3022.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 06-August-09			Bond Future	5.6600	5.7220	113.2088	113.1471	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
24/04/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1271	1272	1271	1272	0.00
24/04/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	50	50	50	50	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 04-February-10			Bond Future	7.9900	8.0530	129.9218	129.6104	0.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 07-May-09			Bond Future	7.8800	7.9310	129.7294	129.4417	10171.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 06-August-09			Bond Future	7.8500	7.9000	132.4442	132.1552	5000.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 05-November-09			Bond Future	7.9100	7.9690	127.8140	127.5099	0.00
24/04/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	146	136	146	136	386.00
24/04/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	3850	4128	3850	4128	0.00
24/04/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	3410	3290	3410	3290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5637	5821	5637	5821	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.5640	119.3399	118.5299	0.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 07-May-09			Bond Future	8.3900	8.4260	123.3532	122.9376	13142.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	2500.00
24/04/2009	R186 On 06-August-09			Bond Future	8.3800	8.4190	120.7145	120.2811	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
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09			Bond Future	8.4100	8.4570	122.7962	122.3579	0.00
24/04/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	5064	4926	5064	4926	5000.00
24/04/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14978	15278	14978	15278	0.00
24/04/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	0	0	0	0	97.00
24/04/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	22317	22733	22317	22733	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 04-February-10			Bond Future	8.0300	8.0910	104.0328	103.7912	0.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 07-May-09			Bond Future	7.9600	8.0090	106.9181	106.6953	2.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 06-August-09			Bond Future	7.9200	7.9690	104.8111	104.5785	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09			Bond Future	7.9700	8.0230	106.6201	106.3801	0.00
24/04/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2599	2507	2599	2507	0.00
24/04/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4588	4735	4588	4735	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 04-February-10			Bond Future	8.0300	8.4030	104.5650	102.4909	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 07-May-09			Bond Future	8.2500	8.3030	101.2585	100.9677	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 06-August-09			Bond Future	8.2300	8.2840	103.4608	103.1525	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09			Bond Future	8.2800	8.3380	101.0708	100.7589	0.00
24/04/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	3041	2935	3041	2935	0.00
24/04/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	7618	7824	7618	7824	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 04-February-10			Bond Future	8.3400	8.3810	99.0126	98.7325	0.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 07-May-09			Bond Future	8.2600	8.2940	101.4377	101.1855	498.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 06-August-09			Bond Future	8.2400	8.2790	99.5948	99.3276	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09			Bond Future	8.2800	8.3260	101.3101	101.0361	0.00
24/04/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	3683	3591	3683	3591	0.00
24/04/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	8722	8904	8722	8904	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 04-February-10			Bond Future	8.0100	8.0760	98.8082	98.6017	0.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 07-May-09			Bond Future	7.9400	7.9880	100.7235	100.5334	2834.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 06-August-09			Bond Future	7.8900	7.9420	99.1320	98.9392	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09			Bond Future	7.9400	8.0000	100.8418	100.6410	0.00
24/04/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	2163	2085	2163	2085	0.00
24/04/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3710	3833	3710	3833	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 04-February-10			Bond Future	8.3400	8.5400	93.2599	91.9698	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 07-May-09			Bond Future	8.4000	8.4460	94.3490	94.0201	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 06-August-09			Bond Future	8.2400	8.4380	93.7254	92.4116	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09			Bond Future	8.4300	8.4850	94.3432	93.9989	0.00
24/04/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	3166	3056	3166	3056	0.00
24/04/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9374	9609	9374	9609	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 04-February-10			Bond Future	8.7000	8.7450	88.7332	88.4143	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 07-May-09			Bond Future	8.5300	8.5720	87.6068	87.3452	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 06-August-09			Bond Future	8.5400	8.5820	89.4066	89.1414	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R208 On 05-November-09			Bond Future	8.6000	8.6480	87.4760	87.1698	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 04-February-10			Bond Future	8.0500	8.0880	82.7815	82.3899	0.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 07-May-09			Bond Future	8.0200	8.0560	81.3383	80.9700	5493.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 06-August-09			Bond Future	8.0000	8.0420	83.0998	82.7219	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	R209 On 05-November-09			Bond Future	8.0200	8.0630	81.3855	81.0006	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 07-May-09			Index Future	291.9800	291.2360	291.9750	291.2360	0.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 06-August-09			Index Future	298.0000	297.2360	297.9980	297.2360	100.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	TRT1 On 05-November-09			Index Future	303.3900	302.6130	303.3930	302.6130	0.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 12-June-09			Currency Future	6.4100	6.4195	6.4052	6.4195	8839.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.4823	6.4681	6.4823	395.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	25.00
24/04/2009	ZAAD On 14-December-09			Currency Future	6.5200	6.5360	6.5210	6.5360	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
24/04/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	410	417	410	417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	410	417	410	417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	410	417	410	417	0.00
24/04/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	439	431	439	431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	439	431	439	431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	439	431	439	431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	439	431	439	431	0.00
24/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	110	107	110	107	0.00
24/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	355	338	355	338	0.00
24/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	234	237	234	237	0.00
24/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	516	504	516	504	0.00
24/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	261	265	261	265	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	261	265	261	265	0.00
24/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	443	433	443	433	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	443	433	443	433	0.00
24/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	376	382	376	382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	376	382	376	382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	376	382	376	382	0.00
24/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	505	496	505	496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	505	496	505	496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	505	496	505	496	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	211	211	211	211	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	593	579	593	579	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	181	190	181	190	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	663	657	663	657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	155	170	155	170	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	737	738	737	738	0.00
24/04/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	12	19	12	19	0.00
24/04/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1007	1000	1007	1000	0.00
24/04/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	103	133	103	133	0.00
24/04/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	935	950	935	950	0.00
24/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	293	298	293	298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	374	366	374	366	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	132	154	132	154	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	814	821	814	821	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	112	139	112	139	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	894	907	894	907	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	79	115	79	115	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	79	115	79	115	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1061	1083	1061	1083	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1061	1083	1061	1083	0.00
24/04/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	66	106	66	106	0.00
24/04/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1148	1173	1148	1173	0.00
24/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1148	1173	1148	1173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	487	516	487	516	0.00
24/04/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	316	330	316	330	0.00
24/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	447	465	447	465	0.00
24/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	376	379	376	379	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	444	488	444	488	0.00
24/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	176	206	176	206	0.00
24/04/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	533	572	533	572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	533	572	533	572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	533	572	533	572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	533	572	533	572	0.00
24/04/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	262	286	262	286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	262	286	262	286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	262	286	262	286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	262	286	262	286	0.00
24/04/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	259	274	259	274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	259	274	259	274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	259	274	259	274	0.00
24/04/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	788	788	788	788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	788	788	788	788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	788	788	788	788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	788	788	788	788	0.00
24/04/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	788	788	788	788	0.00