



# Derivatives Weekly Statistics Report

From 2009/05/04 To 2009/05/08

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 15-March-10			Currency Future	8.8500	8.8382	8.8468	8.8382	0.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 12-June-09			Currency Future	8.4600	8.4558	8.4642	8.4558	325615.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-June-10			Currency Future	8.9700	8.9576	8.9659	8.9576	0.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-September-09			Currency Future	8.6000	8.5906	8.5991	8.5906	15514.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 14-December-09			Currency Future	8.7200	8.7160	8.7240	8.7160	1332.00
08/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	621	623	621	623	0.00
08/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1074	1085	1074	1085	0.00
08/05/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	336	327	336	327	0.00
08/05/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	786	786	786	786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	555	557	555	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	555	557	555	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	555	557	555	557	0.00
08/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1259	1268	1259	1268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1259	1268	1259	1268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1259	1268	1259	1268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1259	1268	1259	1268	0.00
08/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	433	434	433	434	0.00
08/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	433	434	433	434	0.00
08/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	433	434	433	434	0.00
08/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1109	1118	1109	1118	0.00
08/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1109	1118	1109	1118	0.00
08/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1109	1118	1109	1118	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	532	533	532	533	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	532	533	532	533	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	532	533	532	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	532	533	532	533	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1335	1345	1335	1345	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1335	1345	1335	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1335	1345	1335	1345	0.00
08/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	269	261	269	261	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	269	261	269	261	0.00
08/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1020	1020	1020	1020	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1020	1020	1020	1020	0.00
08/05/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	15	14	15	14	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
08/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	15	14	15	14	100.00
08/05/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1750	1758	1750	1758	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	451	451	451	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	451	451	451	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	451	451	451	451	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	451	451	451	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	451	451	451	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	451	451	451	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	451	451	451	451	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1654	1662	1654	1662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1654	1662	1654	1662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1654	1662	1654	1662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1654	1662	1654	1662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1654	1662	1654	1662	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1654	1662	1654	1662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1654	1662	1654	1662	0.00
08/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	132	127	132	127	1000.00
08/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	132	127	132	127	1000.00
08/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	132	127	132	127	1000.00
08/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1933	1936	1933	1936	0.00
08/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1933	1936	1933	1936	0.00
08/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1933	1936	1933	1936	0.00
08/05/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	519	510	519	510	0.00
08/05/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1953	1953	1953	1953	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	184	178	184	178	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1485	1487	1485	1487	0.00
08/05/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	141	136	141	136	0.00
08/05/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1842	1845	1842	1845	0.00
08/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	124	119	124	119	0.00
08/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	124	119	124	119	0.00
08/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	124	119	124	119	0.00
08/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2025	2028	2025	2028	0.00
08/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2025	2028	2025	2028	0.00
08/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2025	2028	2025	2028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	216	216	216	216	0.00
08/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	216	216	216	216	0.00
08/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	216	216	216	216	0.00
08/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2292	2300	2292	2300	0.00
08/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2292	2300	2292	2300	0.00
08/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2292	2300	2292	2300	0.00
08/05/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	207	206	207	206	0.00
08/05/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2383	2390	2383	2390	0.00
08/05/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	20	19	20	19	0.00
08/05/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	20	19	20	19	0.00
08/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	20	19	20	19	0.00
08/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	20	19	20	19	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	20	19	20	19	0.00
08/05/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1606	1613	1606	1613	0.00
08/05/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1606	1613	1606	1613	0.00
08/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1606	1613	1606	1613	0.00
08/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1606	1613	1606	1613	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1606	1613	1606	1613	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	304	304	304	304	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1680	1688	1680	1688	0.00
08/05/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	155	150	155	150	0.00
08/05/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1706	1709	1706	1709	0.00
08/05/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	158	158	158	158	0.00
08/05/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	158	158	158	158	0.00
08/05/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	158	158	158	158	0.00
08/05/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	158	158	158	158	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	158	158	158	158	0.00
08/05/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2934	2942	2934	2942	0.00
08/05/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2934	2942	2934	2942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2934	2942	2934	2942	0.00
08/05/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2934	2942	2934	2942	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2934	2942	2934	2942	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	197	191	197	191	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	333	335	333	335	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	86	83	86	83	0.00
08/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	722	727	722	727	0.00
08/05/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	2	2	2	2	0.00
08/05/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2838	2846	2838	2846	0.00
08/05/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	3	2	3	2	0.00
08/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	3	2	3	2	0.00
08/05/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	3	2	3	2	0.00
08/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	3	2	3	2	0.00
08/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	3	2	3	2	0.00
08/05/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	2588	2597	2588	2597	0.00
08/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2588	2597	2588	2597	0.00
08/05/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	2588	2597	2588	2597	0.00
08/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2588	2597	2588	2597	0.00
08/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2588	2597	2588	2597	0.00
08/05/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	728	731	728	731	0.00
08/05/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	504	515	504	515	0.00
08/05/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	370	371	370	371	0.00
08/05/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1346	1355	1346	1355	0.00
08/05/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	73	73	73	73	0.00
08/05/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4649	4657	4649	4657	0.00
08/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	607	609	607	609	0.00
08/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	607	609	607	609	0.00
08/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	607	609	607	609	0.00
08/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	683	693	683	693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	683	693	683	693	0.00
08/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	683	693	683	693	0.00
08/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	400	399	400	399	0.00
08/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	400	399	400	399	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	400	399	400	399	0.00
08/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1903	1911	1903	1911	0.00
08/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1903	1911	1903	1911	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1903	1911	1903	1911	0.00
08/05/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	568	569	568	569	0.00
08/05/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1221	1231	1221	1231	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1193	1194	1193	1194	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	169	178	169	178	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	824	827	824	827	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	400	411	400	411	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	173	172	173	172	0.00
08/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2749	2756	2749	2756	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	225	218	225	218	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1226	1228	1226	1228	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	211	204	211	204	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1312	1313	1312	1313	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	197	191	197	191	0.00
08/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1398	1400	1398	1400	0.00
08/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	238	238	238	238	0.00
08/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3091	3099	3091	3099	0.00
08/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	230	229	230	229	0.00
08/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3183	3191	3183	3191	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	714	716	714	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	714	716	714	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	714	716	714	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	714	716	714	716	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	714	716	714	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	714	716	714	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	714	716	714	716	0.00
08/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	867	878	867	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	867	878	867	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	867	878	867	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	867	878	867	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	867	878	867	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	867	878	867	878	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	867	878	867	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	867	878	867	878	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	146	145	146	145	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4449	4456	4449	4456	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1195	1198	1195	1198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1195	1198	1195	1198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1195	1198	1195	1198	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	298	310	298	310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	298	310	298	310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	298	310	298	310	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	190	189	190	189	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1218	1212	1218	1212	0.00
08/05/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1218	1212	1218	1212	0.00
08/05/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1218	1212	1218	1212	0.00
08/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1218	1212	1218	1212	0.00
08/05/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	452	455	452	455	0.00
08/05/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	452	455	452	455	0.00
08/05/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	452	455	452	455	0.00
08/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	452	455	452	455	0.00
08/05/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	618	609	618	609	0.00
08/05/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1552	1552	1552	1552	0.00
08/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	501	492	501	492	0.00
08/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2035	2035	2035	2035	0.00
08/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	255	249	255	249	0.00
08/05/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	255	249	255	249	0.00
08/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	255	249	255	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3889	3891	3889	3891	0.00
08/05/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3889	3891	3889	3891	0.00
08/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3889	3891	3889	3891	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1308	1309	1308	1309	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	134	143	134	143	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	556	558	556	558	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	782	792	782	792	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	212	211	212	211	0.00
08/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2338	2345	2338	2345	0.00
08/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	629	621	629	621	0.00
08/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1513	1513	1513	1513	0.00
08/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	259	252	259	252	0.00
08/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3843	3845	3843	3845	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1225	1229	1225	1229	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	278	291	278	291	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	521	522	521	522	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1374	1383	1374	1383	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	580	582	580	582	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	580	582	580	582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	580	582	580	582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	580	582	580	582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	580	582	580	582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	580	582	580	582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	580	582	580	582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	580	582	580	582	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1184	1194	1184	1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1184	1194	1184	1194	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1184	1194	1184	1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1184	1194	1184	1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1184	1194	1184	1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1184	1194	1184	1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1184	1194	1184	1194	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	190	189	190	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	190	189	190	189	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	190	189	190	189	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3693	3701	3693	3701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3693	3701	3693	3701	0.00
08/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	423	414	423	414	0.00
08/05/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	423	414	423	414	0.00
08/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	574	574	574	574	0.00
08/05/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	574	574	574	574	0.00
08/05/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	336	327	336	327	0.00
08/05/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	786	786	786	786	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1442	1444	1442	1444	0.00
08/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	195	206	195	206	0.00
08/05/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1533	1528	1533	1528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1533	1528	1533	1528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1533	1528	1533	1528	0.00
08/05/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	267	271	267	271	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	267	271	267	271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	267	271	267	271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	267	271	267	271	0.00
08/05/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	267	271	267	271	0.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 12-June-09			Currency Future	12.7500	12.7216	12.7492	12.7216	19288.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-June-10			Currency Future	13.4900	13.4647	13.4924	13.4647	0.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-September-09			Currency Future	12.9500	12.9241	12.9499	12.9241	3509.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09			Currency Future	13.1400	13.1115	13.1371	13.1115	1456.00
08/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	635	625	635	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	7.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	5.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	7.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	5.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	6.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	635	625	635	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	635	625	635	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	635	625	635	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	635	625	635	625	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.20	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	635	625	635	625	0.00
08/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1298	1313	1298	1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	5.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	7.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	5.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	6.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1298	1313	1298	1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1298	1313	1298	1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1298	1313	1298	1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1298	1313	1298	1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1298	1313	1298	1313	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	469	458	469	458	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1069	1084	1069	1084	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	551	542	551	542	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1464	1480	1464	1480	0.00
08/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	46	46	46	46	0.00
08/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1347	1374	1347	1374	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	436	428	436	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1748	1766	1748	1766	0.00
08/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	56	55	56	55	0.00
08/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	1257	1284	1257	1284	0.00
08/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	462	454	462	454	0.00
08/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1675	1693	1675	1693	0.00
08/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	38	37	38	37	0.00
08/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	38	37	38	37	0.00
08/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	38	37	38	37	0.00
08/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	38	37	38	37	0.00
08/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	1438	1466	1438	1466	0.00
08/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	1438	1466	1438	1466	0.00
08/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	1438	1466	1438	1466	0.00
08/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	1438	1466	1438	1466	0.00
08/05/2009	£ / R On 12-June-09	8.50	Call	Currency Future	13	13	13	13	0.00
08/05/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1914	1941	1914	1941	0.00
08/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	113	109	113	109	0.00
08/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	113	109	113	109	0.00
08/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	113	109	113	109	0.00
08/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2413	2435	2413	2435	0.00
08/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2413	2435	2413	2435	0.00
08/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2413	2435	2413	2435	0.00
08/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	163	157	163	157	0.00
08/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2063	2083	2063	2083	0.00
08/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	130	125	130	125	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	130	125	130	125	0.00
08/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	130	125	130	125	0.00
08/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2280	2301	2280	2301	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2280	2301	2280	2301	0.00
08/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2280	2301	2280	2301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	142	137	142	137	0.00
08/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	142	137	142	137	0.00
08/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	142	137	142	137	0.00
08/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	142	137	142	137	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	142	137	142	137	0.00
08/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2192	2213	2192	2213	0.00
08/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2192	2213	2192	2213	0.00
08/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2192	2213	2192	2213	0.00
08/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2192	2213	2192	2213	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2192	2213	2192	2213	0.00
08/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	156	150	156	150	0.00
08/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	13	13	13	13	0.00
08/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1914	1941	1914	1941	0.00
08/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	10	10	10	10	0.00
08/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	2011	2039	2011	2039	0.00
08/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	156	150	156	150	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2106	2126	2106	2126	0.00
08/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	118	114	118	114	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	118	114	118	114	0.00
08/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	118	114	118	114	0.00
08/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2368	2390	2368	2390	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2368	2390	2368	2390	0.00
08/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2368	2390	2368	2390	0.00
08/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	186	180	186	180	0.00
08/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	186	180	186	180	0.00
08/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	186	180	186	180	0.00
08/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1936	1956	1936	1956	0.00
08/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1936	1956	1936	1956	0.00
08/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1936	1956	1936	1956	0.00
08/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	25	25	25	25	0.00
08/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1626	1653	1626	1653	0.00
08/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	94	90	94	90	0.00
08/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	94	90	94	90	0.00
08/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	94	90	94	90	0.00
08/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2594	2616	2594	2616	0.00
08/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2594	2616	2594	2616	0.00
08/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2594	2616	2594	2616	0.00
08/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	89	86	89	86	0.00
08/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	89	86	89	86	0.00
08/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	89	86	89	86	0.00
08/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2639	2662	2639	2662	0.00
08/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2639	2662	2639	2662	0.00
08/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2639	2662	2639	2662	0.00
08/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
08/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	5051	5078	5051	5078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
08/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4501	4528	4501	4528	0.00
08/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
08/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4801	4828	4801	4828	0.00
08/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
08/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4951	4978	4951	4978	0.00
08/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	16	16	16	16	0.00
08/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1817	1844	1817	1844	0.00
08/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	170	164	170	164	0.00
08/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	170	164	170	164	0.00
08/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	170	164	170	164	0.00
08/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2020	2040	2020	2040	0.00
08/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2020	2040	2020	2040	0.00
08/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	2020	2040	2020	2040	0.00
08/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	98	94	98	94	0.00
08/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	98	94	98	94	0.00
08/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	98	94	98	94	0.00
08/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2548	2570	2548	2570	0.00
08/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2548	2570	2548	2570	0.00
08/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2548	2570	2548	2570	0.00
08/05/2009	£ / R On 14-September-09	265.00	Call	Currency Future	333	323	333	323	0.00
08/05/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1383	1399	1383	1399	0.00
08/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	295	287	295	287	0.00
08/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1495	1512	1495	1512	0.00
08/05/2009	£ / R On 14-September-09	9.00	Call	Currency Future	194	188	194	188	0.00
08/05/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1894	1914	1894	1914	0.00
08/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	124	119	124	119	0.00
08/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	2324	2345	2324	2345	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	410	402	410	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1823	1841	1823	1841	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	386	378	386	378	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1899	1917	1899	1917	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	363	356	363	356	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1975	1994	1975	1994	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	281	276	281	276	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2294	2314	2294	2314	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	386	378	386	378	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1899	1917	1899	1917	0.00
08/05/2009	£ / R On 14-December-09	6.50	Call	Currency Future	300	294	300	294	0.00
08/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	300	294	300	294	0.00
08/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	300	294	300	294	0.00
08/05/2009	£ / R On 14-December-09	6.50	Put	Currency Future	2213	2233	2213	2233	0.00
08/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	2213	2233	2213	2233	0.00
08/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	2213	2233	2213	2233	0.00
08/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	7.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	7.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	18.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.75	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	18.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.25	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	601	591	601	591	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	17.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.70	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.75	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.45	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	601	591	601	591	0.00
08/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	601	591	601	591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1364	1379	1364	1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1364	1379	1364	1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1364	1379	1364	1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1364	1379	1364	1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1364	1379	1364	1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1364	1379	1364	1379	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1364	1379	1364	1379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1364	1379	1364	1379	0.00
08/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	6.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	5.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	7.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	6.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	5.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	4.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	6.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	5.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	4.75	Call	Currency Future	449	441	449	441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	7.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	6.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	4.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	3.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	7.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	6.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	4.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	3.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	449	441	449	441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	449	441	449	441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.70	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.50	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.95	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.25	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	449	441	449	441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	10.00	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.50	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	449	441	449	441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	8.20	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.50	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.15	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	9.05	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.75	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.35	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.25	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	8.85	Call	Currency Future	449	441	449	441	0.00
08/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1712	1729	1712	1729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1712	1729	1712	1729	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1712	1729	1712	1729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1712	1729	1712	1729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1712	1729	1712	1729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1712	1729	1712	1729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1712	1729	1712	1729	0.00
08/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	170	167	170	167	0.00
08/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	721	745	721	745	0.00
08/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	149	146	149	146	0.00
08/05/2009	£ / R On 12-June-09	9.75	Call	Currency Future	149	146	149	146	0.00
08/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	799	824	799	824	0.00
08/05/2009	£ / R On 12-June-09	9.75	Put	Currency Future	799	824	799	824	0.00
08/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	482	471	482	471	0.00
08/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1033	1046	1033	1046	0.00
08/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	452	441	452	441	0.00
08/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	452	441	452	441	0.00
08/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1102	1117	1102	1117	0.00
08/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1102	1117	1102	1117	0.00
08/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	496	484	496	484	0.00
08/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	996	1010	996	1010	0.00
08/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	690	679	690	679	0.00
08/05/2009	£ / R On 14-December-09	7.00	Call	Currency Future	690	679	690	679	0.00
08/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	690	679	690	679	0.00
08/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1203	1218	1203	1218	0.00
08/05/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1203	1218	1203	1218	0.00
08/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1203	1218	1203	1218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 12-June-09			Currency Future	11.3500	11.3436	11.3469	11.3436	23805.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-September-09			Currency Future	11.5200	11.5214	11.5225	11.5214	11359.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-December-09			Currency Future	11.6900	11.6895	11.6883	11.6895	548.00
08/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	263	267	263	267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1141	1145	1141	1145	0.00
08/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	7.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	6.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	6.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	4.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	3.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	305	308	305	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	6.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	4.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	3.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	305	308	305	308	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	305	308	305	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	305	308	305	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	305	308	305	308	0.00
08/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	7.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	6.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	4.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	3.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1032	1037	1032	1037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	3.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1032	1037	1032	1037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1032	1037	1032	1037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1032	1037	1032	1037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1032	1037	1032	1037	0.00
08/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	525	529	525	529	0.00
08/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1237	1240	1237	1240	0.00
08/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	251	254	251	254	0.00
08/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1178	1182	1178	1182	0.00
08/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	238	242	238	242	0.00
08/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	238	242	238	242	0.00
08/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1216	1220	1216	1220	0.00
08/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1216	1220	1216	1220	0.00
08/05/2009	€ / R On 14-December-09	7.75	Call	Currency Future	458	462	458	462	0.00
08/05/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1469	1473	1469	1473	0.00
08/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	205	208	205	208	0.00
08/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	205	208	205	208	0.00
08/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	205	208	205	208	0.00
08/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	205	208	205	208	0.00
08/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1332	1336	1332	1336	0.00
08/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1332	1336	1332	1336	0.00
08/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1332	1336	1332	1336	0.00
08/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1332	1336	1332	1336	0.00
08/05/2009	€ / R On 14-December-09	9.00	Call	Currency Future	368	372	368	372	0.00
08/05/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1879	1882	1879	1882	0.00
08/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	119	122	119	122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	119	122	119	122	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	6.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	14.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	14.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	119	122	119	122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	14.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	119	122	119	122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	119	122	119	122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.35	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	119	122	119	122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	119	122	119	122	0.00
08/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1747	1750	1747	1750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1747	1750	1747	1750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1747	1750	1747	1750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1747	1750	1747	1750	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1747	1750	1747	1750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1747	1750	1747	1750	0.00
08/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2304	2307	2304	2307	0.00
08/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	49	50	49	50	0.00
08/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2426	2429	2426	2429	0.00
08/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	90	92	90	92	0.00
08/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1967	1970	1967	1970	0.00
08/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2803	2807	2803	2807	0.00
08/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	6.50	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	6.25	Call	Currency Future	1	1	1	1	0.00
08/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	6.50	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	6.25	Put	Currency Future	2254	2257	2254	2257	0.00
08/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	8	9	8	9	0.00
08/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1561	1565	1561	1565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1561	1565	1561	1565	0.00
08/05/2009	€ / R On 12-June-09	8.20	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	8.30	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	4	5	4	5	0.00
08/05/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1757	1761	1757	1761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1757	1761	1757	1761	0.00
08/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2703	2707	2703	2707	0.00
08/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2703	2707	2703	2707	0.00
08/05/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2703	2707	2703	2707	0.00
08/05/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2703	2707	2703	2707	0.00
08/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2703	2707	2703	2707	0.00
08/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
08/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2803	2807	2803	2807	0.00
08/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2803	2807	2803	2807	0.00
08/05/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2803	2807	2803	2807	0.00
08/05/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2803	2807	2803	2807	0.00
08/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2803	2807	2803	2807	0.00
08/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	26	27	26	27	0.00
08/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2903	2905	2903	2905	0.00
08/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	36	37	36	37	0.00
08/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2663	2665	2663	2665	0.00
08/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	31	32	31	32	0.00
08/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2759	2761	2759	2761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.00	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.45	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.35	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.25	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.60	Call	Currency Future	149	151	149	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.45	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.25	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.15	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.95	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.75	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.50	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.50	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	18.00	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	149	151	149	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	17.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	17.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.95	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.85	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.75	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.45	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.35	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.25	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.15	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.95	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.50	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	149	151	149	151	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.00	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.50	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.50	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.45	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.35	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.25	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	149	151	149	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	15.00	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.70	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.95	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.85	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.75	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.45	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.35	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	149	151	149	151	0.00
08/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1576	1580	1576	1580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1576	1580	1576	1580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1576	1580	1576	1580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1576	1580	1576	1580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1576	1580	1576	1580	0.00
08/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	384	388	384	388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1795	1798	1795	1798	0.00
08/05/2009	€ / R On 14-December-09	8.25	Call	Currency Future	286	290	286	290	0.00
08/05/2009	€ / R On 14-December-09	8.75	Call	Currency Future	286	290	286	290	0.00
08/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	286	290	286	290	0.00
08/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	286	290	286	290	0.00
08/05/2009	€ / R On 14-December-09	9.25	Call	Currency Future	286	290	286	290	0.00
08/05/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2398	2401	2398	2401	0.00
08/05/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2398	2401	2398	2401	0.00
08/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2398	2401	2398	2401	0.00
08/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2398	2401	2398	2401	0.00
08/05/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2398	2401	2398	2401	0.00
08/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.80	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.95	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.85	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.75	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	12.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	10.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	9.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	4.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	3.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	1.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	0.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	12.50	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	11.00	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.00	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	3.50	Call	Currency Future	418	423	418	423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	2.00	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	0.50	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	12.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	11.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	9.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	8.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	3.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	2.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	0.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	8.30	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	8.00	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	418	423	418	423	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	7.60	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.45	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.35	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	418	423	418	423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	418	423	418	423	0.00
08/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1630	1633	1630	1633	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1630	1633	1630	1633	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1630	1633	1630	1633	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1630	1633	1630	1633	0.00
08/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	215	218	215	218	0.00
08/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1293	1297	1293	1297	0.00
08/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	5.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	5.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	4.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	277	280	277	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	6.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	5.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	5.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	3.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	277	280	277	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	277	280	277	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.25	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	277	280	277	280	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	14.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	14.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	277	280	277	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	277	280	277	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	12.30	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.44	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1104	1109	1104	1109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1104	1109	1104	1109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1104	1109	1104	1109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1104	1109	1104	1109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1104	1109	1104	1109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1104	1109	1104	1109	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	227	230	227	230	0.00
08/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1254	1258	1254	1258	0.00
08/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	501	506	501	506	0.00
08/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1313	1316	1313	1316	0.00
08/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	479	483	479	483	0.00
08/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1391	1394	1391	1394	0.00
08/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	335	339	335	339	0.00
08/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	963	967	963	967	0.00
08/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	277	280	277	280	0.00
08/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1104	1109	1104	1109	0.00
08/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	166	168	166	168	0.00
08/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1493	1497	1493	1497	0.00
08/05/2009	€ / R On 14-December-09	8.50	Call	Currency Future	537	542	537	542	0.00
08/05/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1199	1202	1199	1202	0.00
08/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	12.55	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	11.05	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	9.55	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	8.05	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	5.05	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	3.55	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	2.05	Call	Currency Future	468	473	468	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	0.55	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	12.60	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	11.10	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	9.60	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	5.10	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	3.60	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	2.10	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	0.60	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	12.85	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	11.35	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	9.85	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	8.35	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	5.35	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	3.85	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	2.35	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	0.85	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	468	473	468	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	468	473	468	473	0.00
08/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1430	1433	1430	1433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1430	1433	1430	1433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1430	1433	1430	1433	0.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	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
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	AL13 On 06-August-09			Index Future	248.0400	247.8100	248.0360	247.8100	7.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 06-August-09			Index Future	297.2400	295.6110	297.2440	295.6110	550.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	ALBI On 05-November-09			Index Future	302.8900	289.8600	302.8850	289.8600	0.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 06-August-09			Index Future	124.0700	126.1710	124.0700	126.1710	2.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	CRD1 On 05-November-09			Index Future	126.5000	128.5620	126.4990	128.5620	0.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 06-August-09			jGovi	299.0100	297.4730	299.0110	297.4730	146.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	GOVI On 05-November-09			jGovi	304.6100	303.0440	304.6135	303.0440	0.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 06-August-09			Index Future	363.5900	356.8490	363.5890	356.8490	2.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.7420	363.5890	363.7420	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	J153 On 31-August-10			jSwap	7.7500	7.7840	0.0036	0.0040	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J157 On 15-September-15			jSwap	8.6200	8.7460	0.0319	0.0253	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J186 On 21-December-26			jSwap	8.2300	8.3380	0.0697	0.0790	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	J201 On 22-December-14			jSwap	8.6700	8.7880	0.0562	0.0619	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J203 On 15-September-17			jSwap	8.7100	8.8250	0.0734	0.0801	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J204 On 21-December-18			jSwap	8.7900	8.9010	0.0885	0.0958	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	J207 On 15-January-20			jSwap	8.7500	8.8530	0.0541	0.0615	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 06-August-09			jFra	7.0700	7.1010	0.0173	0.0174	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	JFRA On 05-November-09			jFra	6.9100	6.9540	0.0169	0.0170	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN02 On 06-August-09			jNote	7.5800	7.6400	0.1395	0.1405	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN05 On 06-August-09			jNote	8.3600	8.4950	0.3420	0.3466	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	JN10 On 06-August-09			jNote	8.5800	8.6970	0.5759	0.5807	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 29-May-09			jRod	9.2200	9.2230	0.0037	0.0033	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	JROD On 30-June-09			jRod	8.5300	8.5310	0.0020	0.0015	0.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	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
08/05/2009	OTH1 On 06-August-09			Index Future	281.9100	285.7530	281.9070	285.7530	3.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	OTH1 On 05-November-09			Index Future	287.4300	291.1670	287.4260	291.1670	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 06-August-09			Bond Future	5.6000	5.6800	113.2737	113.1918	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
08/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1265	1265	1265	1265	0.00
08/05/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	44	44	44	44	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 04-February-10			Bond Future	8.1400	8.2490	129.1580	128.6168	0.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 06-August-09			Bond Future	8.0700	8.1620	131.2327	130.7118	9423.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R157 On 05-November-09			Bond Future	8.1000	8.2010	126.8145	126.2818	0.00
08/05/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	2154	1971	2154	1971	0.00
08/05/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5380	5730	5380	5730	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 04-February-10			Bond Future	8.6200	8.7150	118.0142	117.0418	0.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 06-August-09			Bond Future	8.5700	8.6630	118.7318	117.8088	12506.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09			Bond Future	8.5900	8.6870	120.9975	120.0541	0.00
08/05/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	2925	2679	2925	2679	5000.00
08/05/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14637	15334	14637	15334	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 04-February-10			Bond Future	8.2100	8.3120	103.3341	102.9074	0.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 06-August-09			Bond Future	8.1600	8.2540	103.7498	103.3385	2.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09			Bond Future	8.1800	8.2790	105.7309	105.3106	0.00
08/05/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	1607	1469	1607	1469	0.00
08/05/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4484	4767	4484	4767	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 04-February-10			Bond Future	8.4500	8.5570	102.2107	101.6480	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 06-August-09			Bond Future	8.4000	8.4900	102.5048	101.9653	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09			Bond Future	8.4200	8.5200	100.2850	99.7357	0.00
08/05/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	1866	1709	1866	1709	0.00
08/05/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	7229	7621	7229	7621	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 04-February-10			Bond Future	8.4500	8.5470	98.3386	97.7305	0.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 06-August-09			Bond Future	8.4000	8.4910	98.5754	97.9928	488.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09			Bond Future	8.4200	8.5170	100.4601	99.8579	0.00
08/05/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	2054	1880	2054	1880	0.00
08/05/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	7943	8372	7943	8372	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 04-February-10			Bond Future	8.1800	8.2950	98.2489	97.8879	0.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 06-August-09			Bond Future	8.1400	8.2350	98.2264	97.8813	1214.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09			Bond Future	8.1600	8.2600	100.0998	99.7467	0.00
08/05/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	1345	1229	1345	1229	0.00
08/05/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3635	3871	3635	3871	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 04-February-10			Bond Future	8.6300	8.7280	91.4231	90.8070	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 06-August-09			Bond Future	8.5700	8.6680	91.5363	90.9376	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09			Bond Future	8.6000	8.6950	93.2775	92.6758	0.00
08/05/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	1855	1700	1855	1700	0.00
08/05/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9129	9575	9129	9575	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 04-February-10			Bond Future	8.9100	9.0030	87.3601	86.7928	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 06-August-09			Bond Future	8.7400	8.8220	88.1307	87.5730	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R208 On 05-November-09			Bond Future	8.8000	8.8940	86.1638	85.5905	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 04-February-10			Bond Future	8.1400	8.2400	81.8844	81.0298	0.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 06-August-09			Bond Future	8.1300	8.2200	81.9386	81.1141	4503.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	R209 On 05-November-09			Bond Future	8.1400	8.2290	80.3475	79.5078	0.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 06-August-09			Index Future	289.4200	293.6340	289.4170	293.6340	100.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	TRT1 On 05-November-09			Index Future	295.0800	299.1980	295.0840	299.1980	0.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 12-June-09			Currency Future	6.3400	6.3898	6.3357	6.3898	9048.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-September-09			Currency Future	6.4000	6.4516	6.3964	6.4516	1174.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.5095	6.4516	6.5095	165.00
08/05/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	480	515	480	515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	480	515	480	515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	480	515	480	515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	480	515	480	515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	480	515	480	515	0.00
08/05/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	279	255	279	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	279	255	279	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	279	255	279	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	279	255	279	255	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	279	255	279	255	0.00
08/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	363	393	363	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	363	393	363	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	363	393	363	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	363	393	363	393	0.00
08/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	462	433	462	433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	462	433	462	433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	462	433	462	433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	462	433	462	433	0.00
08/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	73	83	73	83	0.00
08/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	387	344	387	344	0.00
08/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	190	208	190	208	0.00
08/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	544	507	544	507	0.00
08/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	219	239	219	239	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	219	239	219	239	0.00
08/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	473	438	473	438	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	473	438	473	438	0.00
08/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	331	359	331	359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	331	359	331	359	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	331	359	331	359	0.00
08/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	530	500	530	500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	530	500	530	500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	530	500	530	500	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	161	176	161	176	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	615	575	615	575	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	135	149	135	149	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	689	647	689	647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	113	125	113	125	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	767	723	767	723	0.00
08/05/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	3	4	3	4	0.00
08/05/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1067	1014	1067	1014	0.00
08/05/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	70	78	70	78	0.00
08/05/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	974	926	974	926	0.00
08/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	247	269	247	269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	401	368	401	368	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	94	104	94	104	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	847	802	847	802	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	77	86	77	86	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	931	884	931	884	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	52	58	52	58	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	52	58	52	58	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1106	1056	1106	1056	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1106	1056	1106	1056	0.00
08/05/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	42	47	42	47	0.00
08/05/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1196	1146	1196	1146	0.00
08/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1196	1146	1196	1146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	437	469	437	469	0.00
08/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	335	310	335	310	0.00
08/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	399	429	399	429	0.00
08/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	397	370	397	370	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	388	420	388	420	0.00
08/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	191	168	191	168	0.00
08/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	214	234	214	234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	214	234	214	234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	214	234	214	234	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	214	234	214	234	0.00
08/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	812	775	812	775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	812	775	812	775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	812	775	812	775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	812	775	812	775	0.00
08/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	812	775	812	775	0.00