



Derivatives Weekly Statistics Report

From 2009/05/18 To 2009/05/22

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 15-March-10			Currency Future	8.7300	8.8756	8.7257	8.8756	0.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 12-June-09			Currency Future	8.3300	8.4720	8.3313	8.4720	358801.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-June-10			Currency Future	8.8500	9.0056	8.8534	9.0056	88.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-September-09			Currency Future	8.4700	8.6145	8.4725	8.6145	15258.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-December-09			Currency Future	8.6000	8.7456	8.6002	8.7456	3137.00
22/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	350	400	350	400	13157.00
22/05/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	350	400	350	400	13157.00
22/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	627	536	627	536	0.00
22/05/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	627	536	627	536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	549	599	549	599	0.00
22/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1123	1023	1123	1023	0.00
22/05/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	272	310	272	310	0.00
22/05/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	850	746	850	746	0.00
22/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	488	532	488	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	488	532	488	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	488	532	488	532	0.00
22/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1312	1206	1312	1206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1312	1206	1312	1206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1312	1206	1312	1206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1312	1206	1312	1206	0.00
22/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	371	410	371	410	0.00
22/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	371	410	371	410	0.00
22/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	371	410	371	410	0.00
22/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1171	1064	1171	1064	0.00
22/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1171	1064	1171	1064	0.00
22/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1171	1064	1171	1064	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	466	508	466	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	466	508	466	508	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1391	1282	1391	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1391	1282	1391	1282	0.00
22/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	214	243	214	243	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	214	243	214	243	0.00
22/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1092	979	1092	979	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1092	979	1092	979	0.00
22/05/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	3	5	3	5	100.00
22/05/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1872	1733	1872	1733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1872	1733	1872	1733	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	392	425	392	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	392	425	392	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	392	425	392	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	392	425	392	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	392	425	392	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	392	425	392	425	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	392	425	392	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1716	1600	1716	1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1716	1600	1716	1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1716	1600	1716	1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1716	1600	1716	1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1716	1600	1716	1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1716	1600	1716	1600	0.00
22/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	98	110	98	110	1000.00
22/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	98	110	98	110	1000.00
22/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	98	110	98	110	1000.00
22/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2026	1896	2026	1896	0.00
22/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2026	1896	2026	1896	0.00
22/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2026	1896	2026	1896	0.00
22/05/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	458	492	458	492	0.00
22/05/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2005	1887	2005	1887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	140	159	140	159	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1568	1444	1568	1444	0.00
22/05/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	105	118	105	118	0.00
22/05/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1933	1804	1933	1804	0.00
22/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	92	103	92	103	0.00
22/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	92	103	92	103	0.00
22/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	92	103	92	103	0.00
22/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2119	1989	2119	1989	0.00
22/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2119	1989	2119	1989	0.00
22/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2119	1989	2119	1989	0.00
22/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	178	196	178	196	0.00
22/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	178	196	178	196	0.00
22/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	178	196	178	196	0.00
22/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2377	2251	2377	2251	0.00
22/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2377	2251	2377	2251	0.00
22/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2377	2251	2377	2251	0.00
22/05/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	169	187	169	187	0.00
22/05/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2469	2341	2469	2341	0.00
22/05/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	5	7	5	7	0.00
22/05/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	5	7	5	7	0.00
22/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	5	7	5	7	0.00
22/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	5	7	5	7	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	5	7	5	7	0.00
22/05/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1723	1585	1723	1585	0.00
22/05/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1723	1585	1723	1585	0.00
22/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1723	1585	1723	1585	0.00
22/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1723	1585	1723	1585	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1723	1585	1723	1585	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	255	281	255	281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1755	1635	1755	1635	0.00
22/05/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	117	132	117	132	0.00
22/05/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1794	1667	1794	1667	0.00
22/05/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	128	141	128	141	0.00
22/05/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	128	141	128	141	0.00
22/05/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	128	141	128	141	0.00
22/05/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	128	141	128	141	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	128	141	128	141	0.00
22/05/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3028	2896	3028	2896	0.00
22/05/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3028	2896	3028	2896	0.00
22/05/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3028	2896	3028	2896	0.00
22/05/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3028	2896	3028	2896	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3028	2896	3028	2896	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	101	146	101	146	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	370	274	370	274	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	33	47	33	47	0.00
22/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	801	675	801	675	0.00
22/05/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2969	2828	2969	2828	0.00
22/05/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	0	1	0	1	0.00
22/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	1	0	1	0.00
22/05/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	0	1	0	1	0.00
22/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	0	1	0	1	0.00
22/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	0	1	0	1	0.00
22/05/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	2719	2579	2719	2579	0.00
22/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2719	2579	2719	2579	0.00
22/05/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	2719	2579	2719	2579	0.00
22/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2719	2579	2719	2579	0.00
22/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2719	2579	2719	2579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	645	717	645	717	0.00
22/05/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	544	471	544	471	0.00
22/05/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	314	346	314	346	0.00
22/05/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1414	1301	1414	1301	0.00
22/05/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	59	65	59	65	0.00
22/05/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4758	4619	4758	4619	0.00
22/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	531	588	531	588	0.00
22/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	531	588	531	588	0.00
22/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	531	588	531	588	0.00
22/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	731	642	731	642	0.00
22/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	731	642	731	642	0.00
22/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	731	642	731	642	0.00
22/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	344	375	344	375	0.00
22/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	344	375	344	375	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	344	375	344	375	0.00
22/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1969	1850	1969	1850	0.00
22/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1969	1850	1969	1850	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1969	1850	1969	1850	0.00
22/05/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	499	544	499	544	0.00
22/05/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1274	1169	1274	1169	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1091	1200	1091	1200	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	191	154	191	154	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	737	818	737	818	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	437	372	437	372	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	140	155	140	155	0.00
22/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2840	2709	2840	2709	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	176	201	176	201	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1304	1186	1304	1186	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	163	185	163	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1391	1271	1391	1271	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	151	171	151	171	0.00
22/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1479	1357	1479	1357	0.00
22/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	199	217	199	217	0.00
22/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3173	3041	3173	3041	0.00
22/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	192	208	192	208	0.00
22/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3266	3133	3266	3133	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	635	694	635	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	635	694	635	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	635	694	635	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	635	694	635	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	635	694	635	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	635	694	635	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	635	694	635	694	0.00
22/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	909	818	909	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	909	818	909	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	909	818	909	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	909	818	909	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	909	818	909	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	909	818	909	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	909	818	909	818	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	120	130	120	130	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4544	4404	4544	4404	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1102	1200	1102	1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1102	1200	1102	1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1102	1200	1102	1200	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	326	275	326	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	326	275	326	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	326	275	326	275	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1128	1221	1128	1221	0.00
22/05/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1128	1221	1128	1221	0.00
22/05/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1128	1221	1128	1221	0.00
22/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1128	1221	1128	1221	0.00
22/05/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	474	415	474	415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	474	415	474	415	0.00
22/05/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	474	415	474	415	0.00
22/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	474	415	474	415	0.00
22/05/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	550	593	550	593	0.00
22/05/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1597	1487	1597	1487	0.00
22/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	441	475	441	475	0.00
22/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2088	1969	2088	1969	0.00
22/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	215	230	215	230	0.00
22/05/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	215	230	215	230	0.00
22/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	215	230	215	230	0.00
22/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3962	3825	3962	3825	0.00
22/05/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3962	3825	3962	3825	0.00
22/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3962	3825	3962	3825	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1200	1319	1200	1319	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	149	123	149	123	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	484	536	484	536	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	834	740	834	740	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	173	192	173	192	0.00
22/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2423	2296	2423	2296	0.00
22/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	561	605	561	605	0.00
22/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1558	1449	1558	1449	0.00
22/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	218	234	218	234	0.00
22/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3915	3779	3915	3779	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1132	1232	1132	1232	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	306	257	306	257	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	456	496	456	496	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1430	1321	1430	1321	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	511	557	511	557	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	511	557	511	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
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1235	1132	1235	1132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1235	1132	1235	1132	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	157	171	157	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	157	171	157	171	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3781	3645	3781	3645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3781	3645	3781	3645	0.00
22/05/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	272	310	272	310	0.00
22/05/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	850	746	850	746	0.00
22/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1332	1453	1332	1453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	206	177	206	177	0.00
22/05/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1427	1550	1427	1550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1427	1550	1427	1550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1427	1550	1427	1550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1427	1550	1427	1550	0.00
22/05/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	274	244	274	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	274	244	274	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	274	244	274	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	274	244	274	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	274	244	274	244	0.00
22/05/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	274	244	274	244	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 15-March-10			Currency Future	13.8300	13.9339	13.8345	13.9339	0.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 12-June-09			Currency Future	13.2200	13.3197	13.2206	13.3197	22046.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1321	14.0314	14.1321	0.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-September-09			Currency Future	13.4400	13.5367	13.4400	13.5367	3582.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 14-December-09			Currency Future	13.6400	13.7359	13.6386	13.7359	1426.00
22/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	224	276	224	276	0.00
22/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	303	256	303	256	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	583	631	583	631	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	693	644	693	644	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	622	672	622	672	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	632	585	632	585	0.00
22/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	853	904	853	904	0.00
22/05/2009	£ / R On 14-December-09	7.00	Call	Currency Future	853	904	853	904	0.00
22/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	853	904	853	904	0.00
22/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	865	818	865	818	0.00
22/05/2009	£ / R On 14-December-09	7.00	Put	Currency Future	865	818	865	818	0.00
22/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	865	818	865	818	0.00
22/05/2009	£ / R On 12-June-09	17.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	16.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	15.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	14.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	13.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	12.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	11.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	10.85	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	9.85	Call	Currency Future	264	323	264	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 12-June-09	17.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	16.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	15.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	14.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	13.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	12.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	11.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	10.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	9.95	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	17.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	16.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	15.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	14.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	13.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	12.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	11.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	10.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	9.80	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	17.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	16.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	15.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	14.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	13.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	12.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	11.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	10.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	9.70	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	17.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	16.60	Call	Currency Future	264	323	264	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 12-June-09	15.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	14.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	13.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	12.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	11.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	10.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	9.60	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	17.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	16.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	15.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	14.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	12.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	11.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	10.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	13.50	Call	Currency Future	264	323	264	323	0.00
22/05/2009	£ / R On 12-June-09	17.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	15.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	14.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	13.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	12.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	11.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	10.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	9.85	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	17.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	15.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	14.95	Put	Currency Future	244	203	244	203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 12-June-09	13.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	12.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	11.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	10.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	9.95	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	17.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	15.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	14.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	13.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	12.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	11.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	10.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	9.80	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	17.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	15.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	14.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	13.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	12.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	11.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	10.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	9.70	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	17.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	15.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	14.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	13.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	12.60	Put	Currency Future	244	203	244	203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 12-June-09	11.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	10.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	9.60	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	17.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	15.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	14.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	12.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	11.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	10.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	13.50	Put	Currency Future	244	203	244	203	0.00
22/05/2009	£ / R On 12-June-09	16.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	15.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	14.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	13.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	12.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	11.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	10.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	9.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	8.05	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	16.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	15.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	14.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	13.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	11.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	10.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	9.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	8.10	Call	Currency Future	189	235	189	235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 12-June-09	16.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	15.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	14.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	13.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	12.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	11.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	10.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	9.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	8.20	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	16.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	15.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	14.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	13.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	12.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	11.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	9.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	8.25	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	12.10	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	16.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	15.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	14.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	13.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	12.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	11.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	10.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	9.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	8.05	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	16.10	Put	Currency Future	369	315	369	315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 12-June-09	15.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	14.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	13.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	11.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	10.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	9.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	8.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	16.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	15.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	14.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	13.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	12.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	11.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	10.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	9.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	8.20	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	16.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	15.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	14.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	13.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	12.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	11.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	9.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	8.25	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	12.10	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	797	845	797	845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	7.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	5.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	7.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	5.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	797	845	797	845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	6.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	797	845	797	845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	797	845	797	845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	797	845	797	845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.20	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	797	845	797	845	0.00
22/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	797	845	797	845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	7.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	5.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	959	909	959	909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	7.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	5.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	6.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	959	909	959	909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	959	909	959	909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	959	909	959	909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.20	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	959	909	959	909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	959	909	959	909	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	714	757	714	757	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1125	1071	1125	1071	0.00
22/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	57	80	57	80	0.00
22/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	887	811	887	811	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	568	613	568	613	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1380	1327	1380	1327	0.00
22/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	72	97	72	97	0.00
22/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	802	727	802	727	0.00
22/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	602	649	602	649	0.00
22/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1314	1263	1314	1263	0.00
22/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	45	64	45	64	0.00
22/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	45	64	45	64	0.00
22/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	45	64	45	64	0.00
22/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	45	64	45	64	0.00
22/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	974	895	974	895	0.00
22/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	974	895	974	895	0.00
22/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	974	895	974	895	0.00
22/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	974	895	974	895	0.00
22/05/2009	£ / R On 12-June-09	8.50	Call	Currency Future	11	19	11	19	0.00
22/05/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1441	1349	1441	1349	0.00
22/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	155	177	155	177	0.00
22/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	155	177	155	177	0.00
22/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	155	177	155	177	0.00
22/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1965	1891	1965	1891	0.00
22/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1965	1891	1965	1891	0.00
22/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1965	1891	1965	1891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	224	252	224	252	0.00
22/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1634	1566	1634	1566	0.00
22/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	178	203	178	203	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	178	203	178	203	0.00
22/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	178	203	178	203	0.00
22/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1838	1766	1838	1766	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1838	1766	1838	1766	0.00
22/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1838	1766	1838	1766	0.00
22/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	195	222	195	222	0.00
22/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	195	222	195	222	0.00
22/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	195	222	195	222	0.00
22/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	195	222	195	222	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	195	222	195	222	0.00
22/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1755	1685	1755	1685	0.00
22/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1755	1685	1755	1685	0.00
22/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1755	1685	1755	1685	0.00
22/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1755	1685	1755	1685	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1755	1685	1755	1685	0.00
22/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1674	1605	1674	1605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	11	19	11	19	0.00
22/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1441	1349	1441	1349	0.00
22/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	8	14	8	14	0.00
22/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1538	1444	1538	1444	0.00
22/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	214	242	214	242	0.00
22/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1674	1605	1674	1605	0.00
22/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	162	185	162	185	0.00
22/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	162	185	162	185	0.00
22/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	162	185	162	185	0.00
22/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1922	1849	1922	1849	0.00
22/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1922	1849	1922	1849	0.00
22/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1922	1849	1922	1849	0.00
22/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	255	287	255	287	0.00
22/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	255	287	255	287	0.00
22/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	255	287	255	287	0.00
22/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1515	1450	1515	1450	0.00
22/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1515	1450	1515	1450	0.00
22/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1515	1450	1515	1450	0.00
22/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	27	40	27	40	0.00
22/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1156	1071	1156	1071	0.00
22/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	128	147	128	147	0.00
22/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	128	147	128	147	0.00
22/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	128	147	128	147	0.00
22/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2138	2061	2138	2061	0.00
22/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2138	2061	2138	2061	0.00
22/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2138	2061	2138	2061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	122	141	122	141	0.00
22/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	122	141	122	141	0.00
22/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	122	141	122	141	0.00
22/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2182	2104	2182	2104	0.00
22/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2182	2104	2182	2104	0.00
22/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2182	2104	2182	2104	0.00
22/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4579	4480	4579	4480	0.00
22/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4029	3930	4029	3930	0.00
22/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4329	4230	4329	4230	0.00
22/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4479	4380	4479	4380	0.00
22/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	15	24	15	24	0.00
22/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1345	1255	1345	1255	0.00
22/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	234	264	234	264	0.00
22/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	234	264	234	264	0.00
22/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	234	264	234	264	0.00
22/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1594	1527	1594	1527	0.00
22/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1594	1527	1594	1527	0.00
22/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1594	1527	1594	1527	0.00
22/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	134	154	134	154	0.00
22/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	134	154	134	154	0.00
22/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	134	154	134	154	0.00
22/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2094	2018	2094	2018	0.00
22/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2094	2018	2094	2018	0.00
22/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2094	2018	2094	2018	0.00
22/05/2009	£ / R On 14-September-09	265.00	Call	Currency Future	441	478	441	478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1001	942	1001	942	0.00
22/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	403	438	403	438	0.00
22/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1113	1051	1113	1051	0.00
22/05/2009	£ / R On 14-September-09	9.00	Call	Currency Future	266	299	266	299	0.00
22/05/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1476	1412	1476	1412	0.00
22/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	170	194	170	194	0.00
22/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1880	1807	1880	1807	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	536	579	536	579	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1447	1393	1447	1393	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	505	546	505	546	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1516	1460	1516	1460	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	475	515	475	515	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1587	1529	1587	1529	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	371	405	371	405	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1883	1819	1883	1819	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	505	546	505	546	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1516	1460	1516	1460	0.00
22/05/2009	£ / R On 14-December-09	6.50	Call	Currency Future	395	430	395	430	0.00
22/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	395	430	395	430	0.00
22/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	395	430	395	430	0.00
22/05/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1807	1745	1807	1745	0.00
22/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1807	1745	1807	1745	0.00
22/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1807	1745	1807	1745	0.00
22/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	7.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	7.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.50	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.10	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	19.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.50	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.75	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	18.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	17.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	17.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.50	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.70	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.75	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.45	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	762	808	762	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	762	808	762	808	0.00
22/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1024	972	1024	972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1024	972	1024	972	0.00
22/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	5.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	5.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	5.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	5.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.55	Call	Currency Future	585	631	585	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	5.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	5.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	5.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	3.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	7.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	6.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	4.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	3.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	585	631	585	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	585	631	585	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.70	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	585	631	585	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	10.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.25	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	10.00	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	585	631	585	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	9.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.20	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.05	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.50	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.15	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	9.05	Call	Currency Future	585	631	585	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.75	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.35	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.25	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	8.85	Call	Currency Future	585	631	585	631	0.00
22/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1347	1295	1347	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1347	1295	1347	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1347	1295	1347	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1347	1295	1347	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1347	1295	1347	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1347	1295	1347	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1347	1295	1347	1295	0.00
22/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	9.75	Call	Currency Future	189	235	189	235	0.00
22/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 12-June-09	9.75	Put	Currency Future	369	315	369	315	0.00
22/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	602	651	602	651	0.00
22/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	662	614	662	614	0.00
22/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	565	611	565	611	0.00
22/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	565	611	565	611	0.00
22/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	725	674	725	674	0.00
22/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	725	674	725	674	0.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 15-March-10			Currency Future	12.1800	12.1937	12.1808	12.1937	33.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 12-June-09			Currency Future	11.6500	11.6636	11.6511	11.6636	24823.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-September-09			Currency Future	11.8400	11.8483	11.8386	11.8483	5384.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-December-09			Currency Future	12.0100	12.0200	12.0092	12.0200	2155.00
22/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	353	360	353	360	0.00
22/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	914	912	914	912	0.00
22/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	405	413	405	413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.25	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	405	413	405	413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	4.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	3.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	4.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	3.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	405	413	405	413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	405	413	405	413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	405	413	405	413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	405	413	405	413	0.00
22/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	817	815	817	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.25	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	817	815	817	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	4.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	3.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	4.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	3.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	817	815	817	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	817	815	817	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	817	815	817	815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	817	815	817	815	0.00
22/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	611	620	611	620	0.00
22/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1002	1000	1002	1000	0.00
22/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	337	344	337	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	948	946	948	946	0.00
22/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	321	328	321	328	0.00
22/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	321	328	321	328	0.00
22/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	982	980	982	980	0.00
22/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	982	980	982	980	0.00
22/05/2009	€ / R On 14-December-09	7.75	Call	Currency Future	528	537	528	537	0.00
22/05/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1219	1217	1219	1217	0.00
22/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	278	284	278	284	0.00
22/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	278	284	278	284	0.00
22/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	278	284	278	284	0.00
22/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	278	284	278	284	0.00
22/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1089	1086	1089	1086	0.00
22/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1089	1086	1089	1086	0.00
22/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1089	1086	1089	1086	0.00
22/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1089	1086	1089	1086	0.00
22/05/2009	€ / R On 14-December-09	9.00	Call	Currency Future	417	428	417	428	0.00
22/05/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1608	1608	1608	1608	0.00
22/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	166	171	166	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	6.80	Call	Currency Future	166	171	166	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	14.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	14.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	14.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	166	171	166	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	166	171	166	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	166	171	166	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.35	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	166	171	166	171	0.00
22/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1477	1472	1477	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1477	1472	1477	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1477	1472	1477	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1477	1472	1477	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1477	1472	1477	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1477	1472	1477	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1477	1472	1477	1472	0.00
22/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1999	1987	1999	1987	0.00
22/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	70	73	70	73	0.00
22/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2131	2124	2131	2124	0.00
22/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	126	130	126	130	0.00
22/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1687	1682	1687	1682	0.00
22/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2499	2486	2499	2486	0.00
22/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	6.50	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	6.25	Call	Currency Future	0	1	0	1	0.00
22/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1949	1937	1949	1937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1949	1937	1949	1937	0.00
22/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	7	9	7	9	0.00
22/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1256	1246	1256	1246	0.00
22/05/2009	€ / R On 12-June-09	8.20	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	8.30	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	3	5	3	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	3	5	3	5	0.00
22/05/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1452	1441	1452	1441	0.00
22/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2399	2386	2399	2386	0.00
22/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2399	2386	2399	2386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2399	2386	2399	2386	0.00
22/05/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2399	2386	2399	2386	0.00
22/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2399	2386	2399	2386	0.00
22/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
22/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2499	2486	2499	2486	0.00
22/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2499	2486	2499	2486	0.00
22/05/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2499	2486	2499	2486	0.00
22/05/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2499	2486	2499	2486	0.00
22/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2499	2486	2499	2486	0.00
22/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	37	39	37	39	0.00
22/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2599	2591	2599	2591	0.00
22/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	51	54	51	54	0.00
22/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2363	2355	2363	2355	0.00
22/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	45	47	45	47	0.00
22/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2457	2449	2457	2449	0.00
22/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	205	210	205	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.00	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.65	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.45	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.35	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.25	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.65	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.45	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.25	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.15	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.95	Call	Currency Future	205	210	205	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.75	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.50	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.50	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	18.00	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	17.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.95	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.85	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.75	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.65	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.45	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.35	Call	Currency Future	205	210	205	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	16.25	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.15	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.95	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.50	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.00	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	205	210	205	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.50	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.50	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.45	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.35	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.25	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.00	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.70	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.95	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.85	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.75	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	205	210	205	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.45	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.35	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	205	210	205	210	0.00
22/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1316	1312	1316	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1316	1312	1316	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1316	1312	1316	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1316	1312	1316	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1316	1312	1316	1312	0.00
22/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	437	448	437	448	0.00
22/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1528	1528	1528	1528	0.00
22/05/2009	€ / R On 14-December-09	8.25	Call	Currency Future	319	331	319	331	0.00
22/05/2009	€ / R On 14-December-09	8.75	Call	Currency Future	319	331	319	331	0.00
22/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	319	331	319	331	0.00
22/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	319	331	319	331	0.00
22/05/2009	€ / R On 14-December-09	9.25	Call	Currency Future	319	331	319	331	0.00
22/05/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2110	2111	2110	2111	0.00
22/05/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2110	2111	2110	2111	0.00
22/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2110	2111	2110	2111	0.00
22/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2110	2111	2110	2111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2110	2111	2110	2111	0.00
22/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.80	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.95	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.85	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.75	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	12.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	10.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	9.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	4.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	3.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	1.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	0.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	12.50	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	11.00	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.00	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	3.50	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	2.00	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	0.50	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	12.65	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	11.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	9.65	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	8.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	3.65	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	2.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	0.65	Call	Currency Future	480	490	480	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	8.30	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	8.00	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.65	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.60	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	480	490	480	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.45	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.35	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	480	490	480	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	480	490	480	490	0.00
22/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1371	1370	1371	1370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1371	1370	1371	1370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1371	1370	1371	1370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1371	1370	1371	1370	0.00
22/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	292	298	292	298	0.00
22/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1053	1050	1053	1050	0.00
22/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	4.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	4.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	4.85	Call	Currency Future	370	377	370	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	4.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	5.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	3.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	370	377	370	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	370	377	370	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.25	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	370	377	370	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	14.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	14.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	370	377	370	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	370	377	370	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.30	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.44	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	4.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.75	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.75	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	4.75	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	4.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	4.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	5.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	3.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.25	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	14.00	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	14.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	12.30	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.44	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	881	879	881	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	306	313	306	313	0.00
22/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1017	1015	1017	1015	0.00
22/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	581	591	581	591	0.00
22/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1072	1071	1072	1071	0.00
22/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	554	563	554	563	0.00
22/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1145	1143	1145	1143	0.00
22/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	434	442	434	442	0.00
22/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	746	744	746	744	0.00
22/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	370	377	370	377	0.00
22/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	881	879	881	879	0.00
22/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	227	233	227	233	0.00
22/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1238	1235	1238	1235	0.00
22/05/2009	€ / R On 14-December-09	8.50	Call	Currency Future	626	635	626	635	0.00
22/05/2009	€ / R On 14-December-09	8.50	Put	Currency Future	967	965	967	965	0.00
22/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	12.55	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	11.05	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	9.55	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	8.05	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	5.05	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	3.55	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	2.05	Call	Currency Future	541	550	541	550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	0.55	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	12.60	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	11.10	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	9.60	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	5.10	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	3.60	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	2.10	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	0.60	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	12.85	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	11.35	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	9.85	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	8.35	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	5.35	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	3.85	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	2.35	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	0.85	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	541	550	541	550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	541	550	541	550	0.00
22/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1181	1180	1181	1180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1181	1180	1181	1180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1181	1180	1181	1180	0.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	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
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	AL13 On 06-August-09			Index Future	246.8800	247.1520	246.8820	247.1520	7.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 06-August-09			Index Future	294.7500	295.2200	294.7530	295.2200	549.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	ALBI On 05-November-09			Index Future	300.1900	300.6680	300.1930	300.6680	0.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	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
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 06-August-09			Index Future	125.8100	125.4540	125.8110	125.4540	2.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	CRD1 On 05-November-09			Index Future	128.1400	127.7810	128.1440	127.7810	0.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 06-August-09			jGovi	296.5200	296.9615	296.5165	296.9615	164.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	GOVI On 05-November-09			jGovi	301.9500	302.4055	301.9540	302.4055	0.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J153 On 31-August-10			jSwap	7.6600	7.6650	0.0023	0.0023	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J157 On 15-September-15			jSwap	8.7100	8.7110	0.0275	0.0271	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J186 On 21-December-26			jSwap	8.3600	8.3520	0.0813	0.0806	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J201 On 22-December-14			jSwap	8.7500	8.7520	0.0602	0.0604	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J203 On 15-September-17			jSwap	8.8200	8.8100	0.0801	0.0795	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J204 On 21-December-18			jSwap	8.9000	8.8900	0.0958	0.0954	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	J207 On 15-January-20			jSwap	8.8600	8.8470	0.0620	0.0613	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 06-August-09			jFra	6.9000	6.9040	0.0169	0.0169	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JFRA On 05-November-09			jFra	6.7200	6.7370	0.0165	0.0165	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN02 On 06-August-09			jNote	7.5100	7.5180	0.1384	0.1385	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4550	0.3454	0.3456	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JN10 On 06-August-09			jNote	8.6900	8.6860	0.5813	0.5808	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 29-May-09			jRod	9.2300	9.2280	0.0037	0.0033	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 30-June-09			jRod	8.5000	8.4990	0.0019	0.0015	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-July-09			jRod	7.9900	7.9930	0.0007	0.0002	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 31-August-09			jRod	8.4800	8.4800	0.0031	0.0026	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-September-09			jRod	8.0400	8.0460	0.0009	0.0005	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00
22/05/2009	JROD On 30-October-09			jRod	7.7700	7.7720	0.0004	0.0009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	OTH1 On 05-November-09			Index Future	290.1100	290.7100	290.1090	290.7100	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 06-August-09			Bond Future	6.0600	5.9450	112.7897	112.9104	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
22/05/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1258	1259	1258	1259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	37	38	37	38	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 04-February-10			Bond Future	8.2300	8.2190	128.7076	128.7682	0.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 06-August-09			Bond Future	8.1500	8.1390	130.7829	130.8376	9818.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00
22/05/2009	R157 On 05-November-09			Bond Future	8.1800	8.1740	126.3712	126.4239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	1417	1441	1417	1441	0.00
22/05/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5086	5058	5086	5058	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 04-February-10			Bond Future	8.7500	8.7100	116.6717	117.0906	0.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 06-August-09			Bond Future	8.7000	8.6610	117.4208	117.8288	12597.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R186 On 05-November-09			Bond Future	8.7300	8.6840	119.6701	120.0837	0.00
22/05/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	1500	1598	1500	1598	5000.00
22/05/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14540	14224	14540	14224	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 04-February-10			Bond Future	8.3100	8.2830	102.9312	103.0228	0.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 06-August-09			Bond Future	8.2500	8.2310	103.3472	103.4379	2.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09			Bond Future	8.2800	8.2530	105.3272	105.4185	0.00
22/05/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	1034	1068	1034	1068	0.00
22/05/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4316	4258	4316	4258	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 04-February-10			Bond Future	8.6800	8.6650	101.0029	101.0623	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 06-August-09			Bond Future	8.6000	8.5920	101.3275	101.3842	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09			Bond Future	8.6400	8.6240	99.0961	99.1570	0.00
22/05/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	962	982	962	982	0.00
22/05/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	7513	7473	7513	7473	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 04-February-10			Bond Future	8.6800	8.6650	96.9609	97.0263	0.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 06-August-09			Bond Future	8.6100	8.6030	97.2353	97.2971	488.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09			Bond Future	8.6400	8.6310	99.1028	99.1634	0.00
22/05/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	1046	1067	1046	1067	0.00
22/05/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	8292	8253	8292	8253	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 04-February-10			Bond Future	8.3100	8.2880	97.8327	97.9106	0.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 06-August-09			Bond Future	8.2500	8.2330	97.8131	97.8884	1214.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09			Bond Future	8.2800	8.2550	99.6886	99.7638	0.00
22/05/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	847	875	847	875	0.00
22/05/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3548	3500	3548	3500	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3729	90.5010	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 06-August-09			Bond Future	8.7400	8.7160	90.5078	90.6339	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09			Bond Future	8.7700	8.7440	92.2403	92.3707	0.00
22/05/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	951	984	951	984	0.00
22/05/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9262	9165	9262	9165	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 04-February-10			Bond Future	9.0300	9.0070	86.6130	86.7679	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 06-August-09			Bond Future	8.8800	8.8470	87.2061	87.4118	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R208 On 05-November-09			Bond Future	8.9400	8.9100	85.3057	85.4891	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 04-February-10			Bond Future	8.2300	8.1740	81.1358	81.6158	0.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 06-August-09			Bond Future	8.2100	8.1590	81.2031	81.6593	4513.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	R209 On 05-November-09			Bond Future	8.2200	8.1660	79.6053	80.0690	0.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 06-August-09			Index Future	292.6900	293.1260	292.6930	293.1260	100.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	TRT1 On 05-November-09			Index Future	298.1200	298.5620	298.1220	298.5620	0.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 12-June-09			Currency Future	6.5300	6.5188	6.5301	6.5188	9769.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5813	6.5958	6.5813	1174.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6402	6.6549	6.6402	65.00
22/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	402	397	402	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	402	397	402	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	402	397	402	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	402	397	402	397	0.00
22/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	397	407	397	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	397	407	397	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	397	407	397	407	0.00
22/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	274	270	274	270	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	274	270	274	270	0.00
22/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	328	338	328	338	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	328	338	328	338	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	442	436	442	436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	442	436	442	436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	442	436	442	436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	442	436	442	436	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	337	346	337	346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	337	346	337	346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	337	346	337	346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	337	346	337	346	0.00
22/05/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	594	585	594	585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	594	585	594	585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	594	585	594	585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	594	585	594	585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	594	585	594	585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	594	585	594	585	0.00
22/05/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	189	195	189	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	189	195	189	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	189	195	189	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	189	195	189	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	189	195	189	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	189	195	189	195	0.00
22/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	83	83	83	83	0.00
22/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	203	214	203	214	0.00
22/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	241	237	241	237	0.00
22/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	395	406	395	406	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	212	209	212	209	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	466	478	466	478	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	188	185	188	185	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	542	554	542	554	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	163	161	163	161	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	617	629	617	629	0.00
22/05/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	3	3	3	3	0.00
22/05/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	873	884	873	884	0.00
22/05/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	104	103	104	103	0.00
22/05/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	808	822	808	822	0.00
22/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	313	308	313	308	0.00
22/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	267	277	267	277	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	137	135	137	135	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	691	704	691	704	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	114	113	114	113	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	768	782	768	782	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	78	78	78	78	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	78	78	78	78	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	933	947	933	947	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	933	947	933	947	0.00
22/05/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	65	64	65	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	65	64	65	64	0.00
22/05/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1019	1033	1019	1033	0.00
22/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	536	528	536	528	0.00
22/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	231	238	231	238	0.00
22/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	485	479	485	479	0.00
22/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	280	289	280	289	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	508	499	508	499	0.00
22/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	112	117	112	117	0.00
22/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	280	277	280	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	280	277	280	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	280	277	280	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	280	277	280	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	280	277	280	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	280	277	280	277	0.00
22/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	675	686	675	686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	675	686	675	686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	675	686	675	686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	675	686	675	686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	675	686	675	686	0.00
22/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	675	686	675	686	0.00