



Derivatives Weekly Statistics Report

From 2009/06/01 To 2009/06/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.4341	8.4280	8.4341	0.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 12-June-09			Currency Future	8.0400	8.0352	8.0364	8.0352	355399.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.5647	8.5531	8.5647	0.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1761	8.1761	8.1761	39164.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 14-December-09			Currency Future	8.3000	8.3057	8.3039	8.3057	15364.00
05/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	475	476	475	476	17736.00
05/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1197	1192	1197	1192	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	567	567	567	567	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	564	561	564	561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	234	234	234	234	15157.00
05/06/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	234	234	234	234	15157.00
05/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	808	808	808	808	0.00
05/06/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	808	808	808	808	0.00
05/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	617	620	617	620	21978.00
05/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1214	1205	1214	1205	0.00
05/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	441	442	441	442	0.00
05/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1313	1308	1313	1308	0.00
05/06/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	180	180	180	180	0.00
05/06/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1054	1054	1054	1054	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	392	393	392	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	392	393	392	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	392	393	392	393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	392	393	392	393	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1514	1509	1514	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1514	1509	1514	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1514	1509	1514	1509	0.00
05/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	282	282	282	282	0.00
05/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	282	282	282	282	0.00
05/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	282	282	282	282	0.00
05/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1378	1376	1378	1376	0.00
05/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1378	1376	1378	1376	0.00
05/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1378	1376	1378	1376	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	375	376	375	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	375	376	375	376	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1597	1592	1597	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1597	1592	1597	1592	0.00
05/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	139	139	139	139	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	139	139	139	139	0.00
05/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1313	1312	1313	1312	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1313	1312	1313	1312	0.00
05/06/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	0	0	0	0	100.00
05/06/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	2164	2165	2164	2165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	2164	2165	2164	2165	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	313	314	313	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	313	314	313	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	313	314	313	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	313	314	313	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	313	314	313	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	313	314	313	314	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1935	1930	1935	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1935	1930	1935	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1935	1930	1935	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1935	1930	1935	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1935	1930	1935	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1935	1930	1935	1930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1935	1930	1935	1930	0.00
05/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	60	60	60	60	1000.00
05/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	60	60	60	60	1000.00
05/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	60	60	60	60	1000.00
05/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2284	2284	2284	2284	0.00
05/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2284	2284	2284	2284	0.00
05/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2284	2284	2284	2284	0.00
05/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	376	377	376	377	0.00
05/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2223	2213	2223	2213	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	88	88	88	88	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1812	1812	1812	1812	0.00
05/06/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	65	65	65	65	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2189	2189	2189	2189	0.00
05/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	56	56	56	56	0.00
05/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	56	56	56	56	0.00
05/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	56	56	56	56	0.00
05/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2379	2379	2379	2379	0.00
05/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2379	2379	2379	2379	0.00
05/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2379	2379	2379	2379	0.00
05/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	132	132	132	132	0.00
05/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	132	132	132	132	0.00
05/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	132	132	132	132	0.00
05/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2628	2626	2628	2626	0.00
05/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2628	2626	2628	2626	0.00
05/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2628	2626	2628	2626	0.00
05/06/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	125	125	125	125	0.00
05/06/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2721	2719	2721	2719	0.00
05/06/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	2014	2015	2014	2015	0.00
05/06/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	2014	2015	2014	2015	0.00
05/06/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2014	2015	2014	2015	0.00
05/06/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	2014	2015	2014	2015	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	2014	2015	2014	2015	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	191	190	191	190	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1987	1984	1987	1984	0.00
05/06/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	73	73	73	73	0.00
05/06/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	2047	2047	2047	2047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	94	93	94	93	0.00
05/06/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	94	93	94	93	0.00
05/06/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	94	93	94	93	0.00
05/06/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	94	93	94	93	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	94	93	94	93	0.00
05/06/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3290	3288	3290	3288	0.00
05/06/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3290	3288	3290	3288	0.00
05/06/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3290	3288	3290	3288	0.00
05/06/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3290	3288	3290	3288	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3290	3288	3290	3288	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	7	12	7	12	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	571	577	571	577	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1	2	1	2	0.00
05/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1065	1067	1065	1067	0.00
05/06/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	3264	3265	3264	3265	0.00
05/06/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	3014	3015	3014	3015	0.00
05/06/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	3014	3015	3014	3015	0.00
05/06/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	3014	3015	3014	3015	0.00
05/06/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	3014	3015	3014	3015	0.00
05/06/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	3014	3015	3014	3015	0.00
05/06/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	496	495	496	495	0.00
05/06/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	692	690	692	690	0.00
05/06/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	239	238	239	238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1635	1632	1635	1632	0.00
05/06/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	37	37	37	37	0.00
05/06/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	5033	5031	5033	5031	0.00
05/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	407	407	407	407	0.00
05/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	407	407	407	407	0.00
05/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	407	407	407	407	0.00
05/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	903	901	903	901	0.00
05/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	903	901	903	901	0.00
05/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	903	901	903	901	0.00
05/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	273	274	273	274	0.00
05/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	273	274	273	274	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	273	274	273	274	0.00
05/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2195	2190	2195	2190	0.00
05/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2195	2190	2195	2190	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2195	2190	2195	2190	0.00
05/06/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	401	402	401	402	0.00
05/06/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1473	1468	1473	1468	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	872	873	872	873	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	268	267	268	267	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	103	103	103	103	0.00
05/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	3099	3097	3099	3097	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	112	112	112	112	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1536	1536	1536	1536	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	103	103	103	103	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1627	1627	1627	1627	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	95	95	95	95	0.00
05/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1719	1719	1719	1719	0.00
05/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	156	157	156	157	0.00
05/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3428	3423	3428	3423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	150	151	150	151	0.00
05/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3522	3517	3522	3517	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	511	513	511	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	511	513	511	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	511	513	511	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	511	513	511	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	511	513	511	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	511	513	511	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	511	513	511	513	0.00
05/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1083	1079	1083	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1083	1079	1083	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1083	1079	1083	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1083	1079	1083	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1083	1079	1083	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1083	1079	1083	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1083	1079	1083	1079	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	88	89	88	89	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4810	4805	4810	4805	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	905	908	905	908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	905	908	905	908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	905	908	905	908	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	427	424	427	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	427	424	427	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	427	424	427	424	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	948	953	948	953	0.00
05/06/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	948	953	948	953	0.00
05/06/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	948	953	948	953	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	948	953	948	953	0.00
05/06/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	594	588	594	588	0.00
05/06/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	594	588	594	588	0.00
05/06/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	594	588	594	588	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	594	588	594	588	0.00
05/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	457	458	457	458	0.00
05/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1803	1793	1803	1793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	362	363	362	363	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2309	2298	2309	2298	0.00
05/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	173	173	173	173	0.00
05/06/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	173	173	173	173	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	173	173	173	173	0.00
05/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4220	4208	4220	4208	0.00
05/06/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	4220	4208	4220	4208	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	4220	4208	4220	4208	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	967	968	967	968	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	213	212	213	212	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	370	370	370	370	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1016	1014	1016	1014	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	129	128	129	128	0.00
05/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2675	2673	2675	2673	0.00
05/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	465	467	465	467	0.00
05/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1762	1752	1762	1752	0.00
05/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	175	176	175	176	0.00
05/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4172	4161	4172	4161	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	931	934	931	934	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	403	400	403	400	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	366	367	366	367	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1638	1633	1638	1633	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	411	412	411	412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	411	412	411	412	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1433	1428	1433	1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1433	1428	1433	1428	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	122	123	122	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	122	123	122	123	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4044	4039	4044	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4044	4039	4044	4039	0.00
05/06/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	180	180	180	180	0.00
05/06/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	1054	1054	1054	1054	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1103	1106	1103	1106	0.00
05/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	275	272	275	272	0.00
05/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1202	1209	1202	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1202	1209	1202	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1202	1209	1202	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1202	1209	1202	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1202	1209	1202	1209	0.00
05/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	349	345	349	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	349	345	349	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	349	345	349	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	349	345	349	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	349	345	349	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	349	345	349	345	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1231	1239	1231	1239	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	328	324	328	324	0.00
05/06/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	568	570	568	570	0.00
05/06/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1364	1355	1364	1355	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	545	547	545	547	0.00
05/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1442	1432	1442	1432	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 15-March-10			Currency Future	13.5000	13.6580	13.4958	13.6580	0.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 12-June-09			Currency Future	12.8800	13.0268	12.8758	13.0268	36369.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-June-10			Currency Future	13.7000	13.8627	13.6957	13.8627	0.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-September-09			Currency Future	13.1000	13.2508	13.0958	13.2508	4513.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-December-09			Currency Future	13.3000	13.4544	13.2975	13.4544	1430.00
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	459	514	459	514	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	813	713	813	713	0.00
05/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	692	753	692	753	0.00
05/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	692	753	692	753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	692	753	692	753	0.00
05/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1045	948	1045	948	0.00
05/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1045	948	1045	948	0.00
05/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1045	948	1045	948	0.00
05/06/2009	£ / R On 12-June-09	8.75	Call	Currency Future	51	73	51	73	0.00
05/06/2009	£ / R On 12-June-09	8.75	Put	Currency Future	475	346	475	346	0.00
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	429	480	429	480	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	884	780	884	780	0.00
05/06/2009	£ / R On 12-June-09	17.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.65	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.75	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.55	Call	Currency Future	58	98	58	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	14.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.55	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.85	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.95	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.80	Call	Currency Future	58	98	58	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	12.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.80	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.70	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	9.60	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	16.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	15.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	14.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	12.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	11.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	10.50	Call	Currency Future	58	98	58	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	9.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	13.50	Call	Currency Future	58	98	58	98	0.00
05/06/2009	£ / R On 12-June-09	17.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.65	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.75	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.55	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.55	Put	Currency Future	382	271	382	271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	17.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.85	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.95	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.80	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.70	Put	Currency Future	382	271	382	271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	15.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.70	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.60	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	17.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	16.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	15.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	14.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	12.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	11.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	10.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	9.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 12-June-09	13.50	Put	Currency Future	382	271	382	271	0.00
05/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	709	771	709	771	0.00
05/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1011	916	1011	916	0.00
05/06/2009	£ / R On 12-June-09	15.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.95	Call	Currency Future	46	62	46	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	13.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	7.95	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	16.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	7.85	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.80	Call	Currency Future	46	62	46	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	11.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	7.80	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	7.90	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	16.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.15	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	16.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.05	Call	Currency Future	46	62	46	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	10.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.05	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	16.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	16.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.20	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	16.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	14.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	13.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	12.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	11.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.25	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	8.25	Call	Currency Future	46	62	46	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	12.10	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	15.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	7.95	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	16.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	7.85	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.80	Put	Currency Future	570	435	570	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	14.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	7.80	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	7.90	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	16.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.15	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	16.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.05	Put	Currency Future	570	435	570	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	13.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.05	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	16.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	16.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	10.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.20	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	16.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	15.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	14.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	13.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	11.25	Put	Currency Future	570	435	570	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	10.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	8.25	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	12.10	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	638	703	638	703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	5.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	7.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	5.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	6.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	638	703	638	703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	638	703	638	703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	638	703	638	703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	638	703	638	703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.20	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	638	703	638	703	0.00
05/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1141	1048	1141	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	5.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	7.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	5.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	6.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1141	1048	1141	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1141	1048	1141	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1141	1048	1141	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1141	1048	1141	1048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1141	1048	1141	1048	0.00
05/06/2009	£ / R On 14-June-10	9.25	Call	Currency Future	958	1020	958	1020	0.00
05/06/2009	£ / R On 14-June-10	9.25	Put	Currency Future	1612	1508	1612	1508	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	549	611	549	611	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1301	1206	1301	1206	0.00
05/06/2009	£ / R On 12-June-09	9.00	Call	Currency Future	7	13	7	13	0.00
05/06/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1181	1036	1181	1036	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	427	478	427	478	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1579	1474	1579	1474	0.00
05/06/2009	£ / R On 12-June-09	7.00	Call	Currency Future	10	19	10	19	0.00
05/06/2009	£ / R On 12-June-09	7.00	Put	Currency Future	1084	942	1084	942	0.00
05/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	455	509	455	509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1508	1405	1508	1405	0.00
05/06/2009	£ / R On 12-June-09	10.00	Call	Currency Future	5	9	5	9	0.00
05/06/2009	£ / R On 12-June-09	10.25	Call	Currency Future	5	9	5	9	0.00
05/06/2009	£ / R On 12-June-09	9.50	Call	Currency Future	5	9	5	9	0.00
05/06/2009	£ / R On 12-June-09	8.75	Call	Currency Future	5	9	5	9	0.00
05/06/2009	£ / R On 12-June-09	10.00	Put	Currency Future	1279	1132	1279	1132	0.00
05/06/2009	£ / R On 12-June-09	10.25	Put	Currency Future	1279	1132	1279	1132	0.00
05/06/2009	£ / R On 12-June-09	9.50	Put	Currency Future	1279	1132	1279	1132	0.00
05/06/2009	£ / R On 12-June-09	8.75	Put	Currency Future	1279	1132	1279	1132	0.00
05/06/2009	£ / R On 12-June-09	8.50	Call	Currency Future	0	1	0	1	0.00
05/06/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1775	1624	1775	1624	0.00
05/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	89	107	89	107	0.00
05/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	89	107	89	107	0.00
05/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	89	107	89	107	0.00
05/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2243	2107	2243	2107	0.00
05/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2243	2107	2243	2107	0.00
05/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2243	2107	2243	2107	0.00
05/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	136	162	136	162	0.00
05/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1890	1761	1890	1761	0.00
05/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	105	126	105	126	0.00
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	105	126	105	126	0.00
05/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	105	126	105	126	0.00
05/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2109	1975	2109	1975	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2109	1975	2109	1975	0.00
05/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2109	1975	2109	1975	0.00
05/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	116	139	116	139	0.00
05/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	116	139	116	139	0.00
05/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	116	139	116	139	0.00
05/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	116	139	116	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	116	139	116	139	0.00
05/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2021	1888	2021	1888	0.00
05/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2021	1888	2021	1888	0.00
05/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2021	1888	2021	1888	0.00
05/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2021	1888	2021	1888	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2021	1888	2021	1888	0.00
05/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 12-June-09	254.00	Call	Currency Future	0	1	0	1	0.00
05/06/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1775	1624	1775	1624	0.00
05/06/2009	£ / R On 12-June-09	254.00	Call	Currency Future	0	1	0	1	0.00
05/06/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1874	1724	1874	1724	0.00
05/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	129	154	129	154	0.00
05/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1933	1803	1933	1803	0.00
05/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	94	113	94	113	0.00
05/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	94	113	94	113	0.00
05/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	94	113	94	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2198	2062	2198	2062	0.00
05/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2198	2062	2198	2062	0.00
05/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2198	2062	2198	2062	0.00
05/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	158	187	158	187	0.00
05/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	158	187	158	187	0.00
05/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	158	187	158	187	0.00
05/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1762	1636	1762	1636	0.00
05/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1762	1636	1762	1636	0.00
05/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1762	1636	1762	1636	0.00
05/06/2009	£ / R On 12-June-09	9.00	Call	Currency Future	2	4	2	4	0.00
05/06/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1476	1327	1476	1327	0.00
05/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	72	87	72	87	0.00
05/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	72	87	72	87	0.00
05/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	72	87	72	87	0.00
05/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2426	2286	2426	2286	0.00
05/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2426	2286	2426	2286	0.00
05/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2426	2286	2426	2286	0.00
05/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	68	82	68	82	0.00
05/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	68	82	68	82	0.00
05/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	68	82	68	82	0.00
05/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2472	2331	2472	2331	0.00
05/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2472	2331	2472	2331	0.00
05/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2472	2331	2472	2331	0.00
05/06/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4924	4773	4924	4773	0.00
05/06/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4374	4223	4374	4223	0.00
05/06/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4674	4523	4674	4523	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4824	4673	4824	4673	0.00
05/06/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1	2	1	2	0.00
05/06/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1675	1525	1675	1525	0.00
05/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	143	170	143	170	0.00
05/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	143	170	143	170	0.00
05/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	143	170	143	170	0.00
05/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1847	1719	1847	1719	0.00
05/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1847	1719	1847	1719	0.00
05/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1847	1719	1847	1719	0.00
05/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	76	92	76	92	0.00
05/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	76	92	76	92	0.00
05/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	76	92	76	92	0.00
05/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2380	2241	2380	2241	0.00
05/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2380	2241	2380	2241	0.00
05/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2380	2241	2380	2241	0.00
05/06/2009	£ / R On 14-September-09	265.00	Call	Currency Future	306	355	306	355	0.00
05/06/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1211	1104	1211	1104	0.00
05/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	268	311	268	311	0.00
05/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1322	1211	1322	1211	0.00
05/06/2009	£ / R On 14-September-09	9.00	Call	Currency Future	166	196	166	196	0.00
05/06/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1720	1596	1720	1596	0.00
05/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	99	119	99	119	0.00
05/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	2154	2018	2154	2018	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	400	449	400	449	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1653	1545	1653	1545	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	375	422	375	422	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1727	1617	1727	1617	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	351	395	351	395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1803	1691	1803	1691	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	267	303	267	303	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2120	1999	2120	1999	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	375	422	375	422	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1727	1617	1727	1617	0.00
05/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	286	324	286	324	0.00
05/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	286	324	286	324	0.00
05/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	286	324	286	324	0.00
05/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	2039	1920	2039	1920	0.00
05/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	2039	1920	2039	1920	0.00
05/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	2039	1920	2039	1920	0.00
05/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	7.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.20	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	18.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.75	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	18.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	17.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.70	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.75	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.45	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	601	667	601	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	601	667	601	667	0.00
05/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1204	1113	1204	1113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1204	1113	1204	1113	0.00
05/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	8.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.50	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	5.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	3.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	7.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	6.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	4.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	3.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.25	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	10.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.20	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	441	494	441	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.15	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	9.05	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.75	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.35	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.25	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.85	Call	Currency Future	441	494	441	494	0.00
05/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1543	1439	1543	1439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1543	1439	1543	1439	0.00
05/06/2009	£ / R On 12-June-09	10.00	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	9.75	Call	Currency Future	46	62	46	62	0.00
05/06/2009	£ / R On 12-June-09	10.00	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 12-June-09	9.75	Put	Currency Future	570	435	570	435	0.00
05/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	444	497	444	497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	848	746	848	746	0.00
05/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	415	465	415	465	0.00
05/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	415	465	415	465	0.00
05/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	920	814	920	814	0.00
05/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	920	814	920	814	0.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 15-March-10			Currency Future	11.7900	11.9365	11.7865	11.9365	33.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 12-June-09			Currency Future	11.2600	11.3967	11.2571	11.3967	37881.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-September-09			Currency Future	11.4400	11.5855	11.4417	11.5855	9014.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09			Currency Future	11.6100	11.7606	11.6139	11.7606	2978.00
05/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	501	558	501	558	13230.00
05/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1087	998	1087	998	0.00
05/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	150	172	150	172	13230.00
05/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	3137	3012	3137	3012	0.00
05/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	194	241	194	241	0.00
05/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1152	1055	1152	1055	0.00
05/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	230	282	230	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	230	282	230	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	4.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	3.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	230	282	230	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	3.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	230	282	230	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	230	282	230	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	230	282	230	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	230	282	230	282	0.00
05/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1038	947	1038	947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1038	947	1038	947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	4.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	3.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	3.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1038	947	1038	947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1038	947	1038	947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1038	947	1038	947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1038	947	1038	947	0.00
05/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	452	504	452	504	0.00
05/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1238	1143	1238	1143	0.00
05/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	183	228	183	228	0.00
05/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1191	1092	1191	1092	0.00
05/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	172	216	172	216	0.00
05/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	172	216	172	216	0.00
05/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1231	1130	1231	1130	0.00
05/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1231	1130	1231	1130	0.00
05/06/2009	€ / R On 14-December-09	7.75	Call	Currency Future	388	434	388	434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1474	1373	1474	1373	0.00
05/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	144	182	144	182	0.00
05/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	144	182	144	182	0.00
05/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	144	182	144	182	0.00
05/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	144	182	144	182	0.00
05/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1352	1247	1352	1247	0.00
05/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1352	1247	1352	1247	0.00
05/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1352	1247	1352	1247	0.00
05/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1352	1247	1352	1247	0.00
05/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	303	339	303	339	0.00
05/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1889	1778	1889	1778	0.00
05/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	76	100	76	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	76	100	76	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	14.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	14.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	14.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	76	100	76	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	76	100	76	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	76	100	76	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	76	100	76	100	0.00
05/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1784	1665	1784	1665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1784	1665	1784	1665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1784	1665	1784	1665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1784	1665	1784	1665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1784	1665	1784	1665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1784	1665	1784	1665	0.00
05/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2393	2253	2393	2253	0.00
05/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	26	37	26	37	0.00
05/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2485	2351	2485	2351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	54	73	54	73	0.00
05/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	2012	1887	2012	1887	0.00
05/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2893	2753	2893	2753	0.00
05/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	8.00	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	7.75	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	7.50	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	7.25	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	7.00	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	6.75	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	6.50	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	6.25	Put	Currency Future	2343	2203	2343	2203	0.00
05/06/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1643	1503	1643	1503	0.00
05/06/2009	€ / R On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.30	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1843	1703	1843	1703	0.00
05/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2793	2653	2793	2653	0.00
05/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2793	2653	2793	2653	0.00
05/06/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2793	2653	2793	2653	0.00
05/06/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2793	2653	2793	2653	0.00
05/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2793	2653	2793	2653	0.00
05/06/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2893	2753	2893	2753	0.00
05/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2893	2753	2893	2753	0.00
05/06/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2893	2753	2893	2753	0.00
05/06/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2893	2753	2893	2753	0.00
05/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2893	2753	2893	2753	0.00
05/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	12	18	12	18	0.00
05/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2970	2832	2970	2832	0.00
05/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	18	26	18	26	0.00
05/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2726	2590	2726	2590	0.00
05/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	15	22	15	22	0.00
05/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2824	2687	2824	2687	0.00
05/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.00	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	99	128	99	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	17.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.45	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.35	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.25	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.70	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.45	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.25	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.15	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.95	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.75	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	99	128	99	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.50	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.50	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	18.00	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	17.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.95	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.85	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.75	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.45	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.35	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.25	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.15	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.95	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	99	128	99	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.50	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.00	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.70	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	99	128	99	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	15.50	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.50	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.45	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.35	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.25	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.00	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.70	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.95	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.85	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.75	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.45	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.35	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	99	128	99	128	0.00
05/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1607	1493	1607	1493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1607	1493	1607	1493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1607	1493	1607	1493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1607	1493	1607	1493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1607	1493	1607	1493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1607	1493	1607	1493	0.00
05/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	318	356	318	356	0.00
05/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1804	1695	1804	1695	0.00
05/06/2009	€ / R On 14-December-09	8.25	Call	Currency Future	226	257	226	257	0.00
05/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	226	257	226	257	0.00
05/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	226	257	226	257	0.00
05/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	226	257	226	257	0.00
05/06/2009	€ / R On 14-December-09	9.25	Call	Currency Future	226	257	226	257	0.00
05/06/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2412	2296	2412	2296	0.00
05/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2412	2296	2412	2296	0.00
05/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2412	2296	2412	2296	0.00
05/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2412	2296	2412	2296	0.00
05/06/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2412	2296	2412	2296	0.00
05/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.80	Call	Currency Future	351	392	351	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.85	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.75	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	12.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	10.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	9.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	4.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	3.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	1.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	0.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	12.50	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	11.00	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.00	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	3.50	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	2.00	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	0.50	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	12.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	11.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	9.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	8.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	5.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	3.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	2.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	0.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	351	392	351	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	8.30	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	8.00	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.60	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	351	392	351	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.45	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.35	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	351	392	351	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	351	392	351	392	0.00
05/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1637	1532	1637	1532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1637	1532	1637	1532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1637	1532	1637	1532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1637	1532	1637	1532	0.00
05/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	153	193	153	193	0.00
05/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1311	1207	1311	1207	0.00
05/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	5.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	3.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.25	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.80	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	14.00	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	14.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	205	254	205	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.44	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	5.75	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.75	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1113	1018	1113	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	162	204	162	204	0.00
05/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1271	1169	1271	1169	0.00
05/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	430	479	430	479	0.00
05/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1316	1218	1316	1218	0.00
05/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	409	455	409	455	0.00
05/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1395	1295	1395	1295	0.00
05/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	256	313	256	313	0.00
05/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	965	878	965	878	0.00
05/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	205	254	205	254	0.00
05/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1113	1018	1113	1018	0.00
05/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	112	144	112	144	0.00
05/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1521	1409	1521	1409	0.00
05/06/2009	€ / R On 14-December-09	8.50	Call	Currency Future	464	517	464	517	0.00
05/06/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1200	1106	1200	1106	0.00
05/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	12.55	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	11.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	9.55	Call	Currency Future	398	444	398	444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	8.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	5.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	3.55	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	2.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	0.55	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	12.60	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	11.10	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	9.60	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	5.10	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	3.60	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	2.10	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	0.60	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	12.85	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	11.35	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	9.85	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	8.35	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	5.35	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	3.85	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	2.35	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	0.85	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	398	444	398	444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	398	444	398	444	0.00
05/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1435	1334	1435	1334	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1435	1334	1435	1334	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1435	1334	1435	1334	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1435	1334	1435	1334	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL12 On 06-August-09			Index Future	316.0500	319.8170	316.0480	319.8170	0.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL13 On 06-August-09			Index Future	245.2100	245.4070	245.2060	245.4070	7.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL37 On 06-August-09			Index Future	277.1900	278.4030	277.1870	278.4030	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	AL7T On 06-August-09			Index Future	309.6400	311.7630	309.6410	311.7630	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 04-February-10			Index Future	299.0800	301.1170	299.0800	301.1170	0.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 06-August-09			Index Future	288.9000	290.2720	288.9020	290.2720	562.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	ALBI On 05-November-09			Index Future	293.9300	295.3270	293.9330	295.3270	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 04-February-10			Index Future	128.6900	129.0800	128.6900	129.0800	0.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	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
05/06/2009	CRD1 On 06-August-09			Index Future	124.2300	124.6090	124.2320	124.6090	2.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	CRD1 On 05-November-09			Index Future	126.4200	126.8030	126.4200	126.8030	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 04-February-10			jGovi	301.1900	302.5760	301.1940	302.5760	0.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00
05/06/2009	GOVI On 06-August-09			jGovi	290.8200	292.1520	290.8160	292.1520	565.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	GOVI On 05-November-09			jGovi	295.8800	297.2390	295.8810	297.2390	0.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
05/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J153 On 31-August-10			jSwap	7.6900	7.6910	0.0028	0.0027	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J157 On 15-September-15			jSwap	8.8800	8.8280	0.0184	0.0213	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00
05/06/2009	J186 On 21-December-26			jSwap	8.5000	8.4380	0.0939	0.0886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J201 On 22-December-14			jSwap	8.9300	8.8710	0.0689	0.0662	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J203 On 15-September-17			jSwap	8.9700	8.9030	0.0887	0.0851	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00
05/06/2009	J204 On 21-December-18			jSwap	9.0400	8.9810	0.1052	0.1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-May-10			jFra	7.5200	7.5220	0.0184	0.0184	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 06-August-09			jFra	7.0600	7.0390	0.0173	0.0173	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-August-10			jFra	7.9600	7.9450	0.0195	0.0194	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 05-November-09			jFra	6.9100	6.9130	0.0169	0.0169	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JFRA On 04-November-10			jFra	8.2600	8.2760	0.0202	0.0202	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 04-February-10			jNote	8.2800	8.2550	0.1513	0.1509	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 06-August-09			jNote	7.7600	7.7550	0.1427	0.1426	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN02 On 05-November-09			jNote	8.0000	7.9890	0.1468	0.1465	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 04-February-10			jNote	8.9400	8.8780	0.3604	0.3582	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 06-August-09			jNote	8.6600	8.5930	0.3522	0.3499	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN05 On 05-November-09			jNote	8.8000	8.7310	0.3563	0.3540	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 04-February-10			jNote	8.9700	8.9020	0.5895	0.5863	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 06-August-09			jNote	8.8500	8.7930	0.5866	0.5839	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JN10 On 05-November-09			jNote	8.9100	8.8460	0.5884	0.5855	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 30-June-09			jRod	8.2600	8.2450	0.0012	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-July-09			jRod	7.6400	7.5960	0.0003	0.0008	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 31-August-09			jRod	7.3200	7.2530	0.0011	0.0017	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-September-09			jRod	7.7900	7.7540	0.0004	0.0010	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	JROD On 30-October-09			jRod	7.4500	7.4330	0.0021	0.0026	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 30-November-09			jRod	7.2700	7.2740	0.0030	0.0034	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	JROD On 31-December-09			jRod	7.6200	7.6330	0.0022	0.0025	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00
05/06/2009	OTH1 On 04-February-10			Index Future	288.3200	289.9410	288.3190	289.9410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 06-August-09			Index Future	278.3300	279.8980	278.3310	279.8980	3.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	OTH1 On 05-November-09			Index Future	283.2300	284.8270	283.2330	284.8270	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 06-August-09			Bond Future	6.9300	6.8490	111.8722	111.9589	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
05/06/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1252	1253	1252	1253	0.00
05/06/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	31	32	31	32	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.5760	126.5218	126.9817	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00
05/06/2009	R157 On 06-May-10			Bond Future	8.7600	8.6570	121.9756	122.4393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 06-August-09			Bond Future	8.4800	8.3920	129.0152	129.4622	8944.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09			Bond Future	8.5700	8.4820	124.3654	124.8150	0.00
05/06/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	790	896	790	896	0.00
05/06/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6465	6122	6465	6122	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R186 On 04-February-10			Bond Future	9.1200	9.0180	113.2337	114.1397	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-May-10			Bond Future	9.1700	9.0670	115.3075	116.2289	0.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 06-August-09			Bond Future	9.0100	8.9200	114.4047	115.2873	11624.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09			Bond Future	9.0600	8.9680	116.4394	117.3295	0.00
05/06/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	816	950	816	950	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	17087	16330	17087	16330	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 04-February-10			Bond Future	8.7400	8.6590	101.2223	101.5385	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-May-10			Bond Future	8.8300	8.7430	103.0788	103.3991	0.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	2.00
05/06/2009	R201 On 06-August-09			Bond Future	8.5800	8.5030	101.9639	102.2702	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
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09			Bond Future	8.6500	8.5760	103.7767	104.0869	0.00
05/06/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	578	647	578	647	0.00
05/06/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5410	5168	5410	5168	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 04-February-10			Bond Future	9.2000	9.1100	98.2305	98.6951	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R203 On 06-May-10			Bond Future	9.2800	9.1870	95.8544	96.3317	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 06-August-09			Bond Future	9.0400	8.9540	98.9049	99.3567	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09			Bond Future	9.1100	9.0280	96.4934	96.9497	0.00
05/06/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	435	499	435	499	0.00
05/06/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	9589	9197	9589	9197	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 04-February-10			Bond Future	9.1800	9.0960	94.0061	94.5095	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-May-10			Bond Future	9.2600	9.1660	95.7271	96.2412	0.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 06-August-09			Bond Future	9.0400	8.9610	94.6319	95.1164	488.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00
05/06/2009	R204 On 05-November-09			Bond Future	9.1100	9.0260	96.3147	96.8063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	478	548	478	548	0.00
05/06/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	10513	10091	10513	10091	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 04-February-10			Bond Future	8.7600	8.6880	96.3964	96.6228	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-May-10			Bond Future	8.8700	8.7930	98.1622	98.3938	0.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R206 On 06-August-09			Bond Future	8.5700	8.5110	96.6780	96.8974	1897.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09			Bond Future	8.6600	8.5920	98.3970	98.6192	0.00
05/06/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	471	520	471	520	0.00
05/06/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4463	4290	4463	4290	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 04-February-10			Bond Future	9.2800	9.1890	87.5255	88.0360	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-May-10			Bond Future	9.3500	9.2570	89.1296	89.6530	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 06-August-09			Bond Future	9.1400	9.0610	87.9963	88.4899	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09			Bond Future	9.2100	9.1220	89.5586	90.0613	0.00
05/06/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	445	511	445	511	0.00
05/06/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	11438	11001	11438	11001	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 04-February-10			Bond Future	9.3900	9.3090	84.4532	84.9214	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-May-10			Bond Future	9.4800	9.3990	82.4616	82.9267	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 06-August-09			Bond Future	9.2400	9.1660	84.9116	85.3900	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R208 On 05-November-09			Bond Future	9.3100	9.2300	83.0237	83.4943	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5420	77.6396	78.4354	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-May-10			Bond Future	8.6700	8.5670	75.9186	76.7261	0.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00
05/06/2009	R209 On 06-August-09			Bond Future	8.5800	8.4870	78.0340	78.7981	4503.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	R209 On 05-November-09			Bond Future	8.6100	8.5140	76.2712	77.0472	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 04-February-10			Index Future	297.3600	298.7270	297.3570	298.7270	0.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 06-August-09			Index Future	287.0600	288.3800	287.0570	288.3800	100.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	TRT1 On 05-November-09			Index Future	292.1100	293.4580	292.1120	293.4580	0.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 12-June-09			Currency Future	6.4300	6.4320	6.4250	6.4320	9504.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4994	6.4917	6.4994	76139.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09			Currency Future	6.5500	6.5609	6.5536	6.5609	187.00
05/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	386	391	386	391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	386	391	386	391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	386	391	386	391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	386	391	386	391	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	383	380	383	380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	383	380	383	380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	383	380	383	380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	383	380	383	380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	383	380	383	380	0.00
05/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	252	257	252	257	0.00
05/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	310	307	310	307	0.00
05/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	350	354	350	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	350	354	350	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	350	354	350	354	0.00
05/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	446	443	446	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	446	443	446	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	446	443	446	443	0.00
05/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	219	223	219	223	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	219	223	219	223	0.00
05/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	377	373	377	373	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	377	373	377	373	0.00
05/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	520	525	520	525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	520	525	520	525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	520	525	520	525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	520	525	520	525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	520	525	520	525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	520	525	520	525	0.00
05/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	217	215	217	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	217	215	217	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	217	215	217	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	217	215	217	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	217	215	217	215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	217	215	217	215	0.00
05/06/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	18	21	18	21	0.00
05/06/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	243	239	243	239	0.00
05/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	190	194	190	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	449	445	449	445	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	167	170	167	170	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	525	521	525	521	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	143	146	143	146	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	601	596	601	596	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	118	121	118	121	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	676	671	676	671	0.00
05/06/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
05/06/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	975	968	975	968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	975	968	975	968	0.00
05/06/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	71	73	71	73	0.00
05/06/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	880	874	880	874	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	97	99	97	99	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	755	750	755	750	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	79	81	79	81	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	837	832	837	832	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	52	53	52	53	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	52	53	52	53	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1010	1004	1010	1004	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1010	1004	1010	1004	0.00
05/06/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	41	43	41	43	0.00
05/06/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1100	1093	1100	1093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1100	1093	1100	1093	0.00
05/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	469	474	469	474	0.00
05/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	266	263	266	263	0.00
05/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	426	430	426	430	0.00
05/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	322	319	322	319	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	421	427	421	427	0.00
05/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	129	128	129	128	0.00
05/06/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	233	236	233	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	233	236	233	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	233	236	233	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	233	236	233	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	233	236	233	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	233	236	233	236	0.00
05/06/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	729	725	729	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	729	725	729	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	729	725	729	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	729	725	729	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	729	725	729	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	729	725	729	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	729	725	729	725	0.00
05/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	729	725	729	725	0.00