



Derivatives Weekly Statistics Report

From 2009/06/15 To 2009/06/19

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 15-March-10			Currency Future	8.4800	8.5057	8.4766	8.5057	9.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6262	8.5973	8.6262	0.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-September-09			Currency Future	8.2300	8.2599	8.2304	8.2599	203542.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 14-December-09			Currency Future	8.3600	8.3852	8.3558	8.3852	28645.00
19/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	455	468	455	468	17948.00
19/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1128	1112	1128	1112	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	549	569	549	569	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	494	484	494	484	0.00
19/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	204	215	204	215	15157.00
19/06/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	204	215	204	215	15157.00
19/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	724	706	724	706	0.00
19/06/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	724	706	724	706	0.00
19/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	602	614	602	614	21978.00
19/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1155	1138	1155	1138	0.00
19/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	421	433	421	433	0.00
19/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1245	1228	1245	1228	0.00
19/06/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	151	160	151	160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	970	950	970	950	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	373	383	373	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	373	383	373	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	373	383	373	383	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1446	1428	1446	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
19/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1446	1428	1446	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
19/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1446	1428	1446	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
19/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1446	1428	1446	1428	0.00
19/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	258	267	258	267	0.00
19/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	258	267	258	267	0.00
19/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	258	267	258	267	0.00
19/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1302	1282	1302	1282	0.00
19/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1302	1282	1302	1282	0.00
19/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1302	1282	1302	1282	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	355	365	355	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	355	365	355	365	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1529	1510	1529	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1529	1510	1529	1510	0.00
19/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	113	120	113	120	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	113	120	113	120	0.00
19/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1233	1210	1233	1210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1233	1210	1233	1210	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	295	304	295	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	295	304	295	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	295	304	295	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	295	304	295	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	295	304	295	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	295	304	295	304	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1868	1849	1868	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1868	1849	1868	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1868	1849	1868	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1868	1849	1868	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1868	1849	1868	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1868	1849	1868	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1868	1849	1868	1849	0.00
19/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	43	48	43	48	1000.00
19/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	43	48	43	48	1000.00
19/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	43	48	43	48	1000.00
19/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2213	2188	2213	2188	0.00
19/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2213	2188	2213	2188	0.00
19/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2213	2188	2213	2188	0.00
19/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	360	367	360	367	0.00
19/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2163	2141	2163	2141	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	67	73	67	73	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1737	1713	1737	1713	0.00
19/06/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	48	52	48	52	0.00
19/06/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2117	2092	2117	2092	0.00
19/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	39	44	39	44	0.00
19/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	39	44	39	44	0.00
19/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	39	44	39	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2309	2284	2309	2284	0.00
19/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2309	2284	2309	2284	0.00
19/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2309	2284	2309	2284	0.00
19/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	115	120	115	120	0.00
19/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	115	120	115	120	0.00
19/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	115	120	115	120	0.00
19/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2559	2535	2559	2535	0.00
19/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2559	2535	2559	2535	0.00
19/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2559	2535	2559	2535	0.00
19/06/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	109	114	109	114	0.00
19/06/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2653	2629	2653	2629	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	170	177	170	177	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1914	1892	1914	1892	0.00
19/06/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	54	59	54	59	0.00
19/06/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1974	1949	1974	1949	0.00
19/06/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	80	84	80	84	0.00
19/06/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	80	84	80	84	0.00
19/06/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	80	84	80	84	0.00
19/06/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	80	84	80	84	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	80	84	80	84	0.00
19/06/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3224	3199	3224	3199	0.00
19/06/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3224	3199	3224	3199	0.00
19/06/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3224	3199	3224	3199	0.00
19/06/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3224	3199	3224	3199	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3224	3199	3224	3199	0.00
19/06/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	474	490	474	490	0.00
19/06/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	618	604	618	604	0.00
19/06/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	215	223	215	223	0.00
19/06/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1560	1538	1560	1538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	27	35	27	35	0.00
19/06/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4972	4950	4972	4950	0.00
19/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	383	396	383	396	0.00
19/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	383	396	383	396	0.00
19/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	383	396	383	396	0.00
19/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	827	811	827	811	0.00
19/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	827	811	827	811	0.00
19/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	827	811	827	811	0.00
19/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	256	264	256	264	0.00
19/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	256	264	256	264	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	256	264	256	264	0.00
19/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2129	2108	2129	2108	0.00
19/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2129	2108	2129	2108	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2129	2108	2129	2108	0.00
19/06/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	382	393	382	393	0.00
19/06/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1405	1387	1405	1387	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	871	895	871	895	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	216	210	216	210	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	88	93	88	93	0.00
19/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	3032	3008	3032	3008	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	89	95	89	95	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1458	1435	1458	1435	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	81	87	81	87	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1550	1527	1550	1527	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	74	79	74	79	0.00
19/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1643	1619	1643	1619	0.00
19/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	143	148	143	148	0.00
19/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3367	3343	3367	3343	0.00
19/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	138	143	138	143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3461	3437	3461	3437	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	492	506	492	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	492	506	492	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	492	506	492	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	492	506	492	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	492	506	492	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	492	506	492	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	492	506	492	506	0.00
19/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1016	1000	1016	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1016	1000	1016	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1016	1000	1016	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1016	1000	1016	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1016	1000	1016	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1016	1000	1016	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1016	1000	1016	1000	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	80	85	80	85	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4753	4729	4753	4729	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	901	923	901	923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	901	923	901	923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	901	923	901	923	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	374	367	374	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	374	367	374	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	374	367	374	367	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	941	960	941	960	0.00
19/06/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	941	960	941	960	0.00
19/06/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	941	960	941	960	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	941	960	941	960	0.00
19/06/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	544	534	544	534	0.00
19/06/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	544	534	544	534	0.00
19/06/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	544	534	544	534	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	544	534	544	534	0.00
19/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	440	449	440	449	0.00
19/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1743	1723	1743	1723	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	346	353	346	353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2248	2227	2248	2227	0.00
19/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	161	166	161	166	0.00
19/06/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	161	166	161	166	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	161	166	161	166	0.00
19/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4164	4140	4164	4140	0.00
19/06/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	4164	4140	4164	4140	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	4164	4140	4164	4140	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	972	997	972	997	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	166	162	166	162	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	345	358	345	358	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	940	923	940	923	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	112	117	112	117	0.00
19/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2606	2582	2606	2582	0.00
19/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	449	458	449	458	0.00
19/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1702	1682	1702	1682	0.00
19/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	164	169	164	169	0.00
19/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4117	4092	4117	4092	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	928	950	928	950	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	352	345	352	345	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	347	357	347	357	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1570	1551	1570	1551	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	391	402	391	402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	391	402	391	402	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1364	1347	1364	1347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1364	1347	1364	1347	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	111	116	111	116	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3985	3960	3985	3960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3985	3960	3985	3960	0.00
19/06/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	151	160	151	160	0.00
19/06/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	970	950	970	950	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1109	1133	1109	1133	0.00
19/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	232	227	232	227	0.00
19/06/2009	\$ / R On 14-June-10	18.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1206	1229	1206	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1206	1229	1206	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1206	1229	1206	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1206	1229	1206	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1206	1229	1206	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1206	1229	1206	1229	0.00
19/06/2009	\$ / R On 14-June-10	18.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	309	303	309	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	309	303	309	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	309	303	309	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	309	303	309	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	309	303	309	303	0.00
19/06/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	309	303	309	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1236	1260	1236	1260	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	289	283	289	283	0.00
19/06/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	552	563	552	563	0.00
19/06/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1304	1287	1304	1287	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	529	539	529	539	0.00
19/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1381	1363	1381	1363	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 15-March-10			Currency Future	13.9200	13.8948	13.9219	13.8948	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-June-10			Currency Future	14.1200	14.0935	14.1200	14.0935	0.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-September-09			Currency Future	13.5200	13.4937	13.5213	13.4937	20038.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-December-09			Currency Future	13.7200	13.6963	13.7245	13.6963	12381.00
19/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	518	527	518	527	0.00
19/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	497	534	497	534	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	539	548	539	548	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	467	504	467	504	0.00
19/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	793	800	793	800	0.00
19/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	793	800	793	800	0.00
19/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	793	800	793	800	0.00
19/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	718	754	718	754	0.00
19/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	718	754	718	754	0.00
19/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	718	754	718	754	0.00
19/06/2009	£ / R On 14-June-10	6.95	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.85	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.75	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.55	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.45	Call	Currency Future	431	441	431	441	12179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-June-10	6.35	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.25	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.15	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.70	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.20	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	7.10	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	7.00	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.90	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.80	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.70	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.60	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.50	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.40	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.30	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.65	Call	Currency Future	431	441	431	441	12179.00
19/06/2009	£ / R On 14-June-10	6.95	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.85	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.75	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.55	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.45	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.35	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.25	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.15	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.20	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	7.10	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	7.00	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.90	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.80	Put	Currency Future	3811	3848	3811	3848	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.60	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.50	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.40	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.30	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-June-10	6.65	Put	Currency Future	3811	3848	3811	3848	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	498	508	498	508	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	527	564	527	564	0.00
19/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	813	821	813	821	0.00
19/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	689	724	689	724	0.00
19/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	734	743	734	743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	5.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	7.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	5.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	6.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	734	743	734	743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	734	743	734	743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	734	743	734	743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	734	743	734	743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.20	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	734	743	734	743	0.00
19/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	810	846	810	846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	5.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	7.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	5.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	810	846	810	846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	6.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	810	846	810	846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	810	846	810	846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	810	846	810	846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.20	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	810	846	810	846	0.00
19/06/2009	£ / R On 14-June-10	9.25	Call	Currency Future	1052	1063	1052	1063	0.00
19/06/2009	£ / R On 14-June-10	9.25	Put	Currency Future	1282	1320	1282	1320	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	649	658	649	658	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	974	1011	974	1011	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	505	515	505	515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1230	1269	1230	1269	0.00
19/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	539	549	539	549	0.00
19/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1165	1203	1165	1203	0.00
19/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	96	104	96	104	0.00
19/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	96	104	96	104	0.00
19/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	96	104	96	104	0.00
19/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1825	1861	1825	1861	0.00
19/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1825	1861	1825	1861	0.00
19/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1825	1861	1825	1861	0.00
19/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	154	163	154	163	0.00
19/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1482	1520	1482	1520	0.00
19/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	115	124	115	124	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	115	124	115	124	0.00
19/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	115	124	115	124	0.00
19/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1694	1730	1694	1730	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1694	1730	1694	1730	0.00
19/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1694	1730	1694	1730	0.00
19/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	129	138	129	138	0.00
19/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	129	138	129	138	0.00
19/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	129	138	129	138	0.00
19/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	129	138	129	138	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	129	138	129	138	0.00
19/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1608	1645	1608	1645	0.00
19/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1608	1645	1608	1645	0.00
19/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1608	1645	1608	1645	0.00
19/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1608	1645	1608	1645	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1608	1645	1608	1645	0.00
19/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	145	155	145	155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	145	155	145	155	0.00
19/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1524	1561	1524	1561	0.00
19/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	102	110	102	110	0.00
19/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	102	110	102	110	0.00
19/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	102	110	102	110	0.00
19/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1781	1817	1781	1817	0.00
19/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1781	1817	1781	1817	0.00
19/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1781	1817	1781	1817	0.00
19/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	182	192	182	192	0.00
19/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	182	192	182	192	0.00
19/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	182	192	182	192	0.00
19/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1360	1398	1360	1398	0.00
19/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1360	1398	1360	1398	0.00
19/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1360	1398	1360	1398	0.00
19/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	75	82	75	82	0.00
19/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	75	82	75	82	0.00
19/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	75	82	75	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2004	2039	2004	2039	0.00
19/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2004	2039	2004	2039	0.00
19/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2004	2039	2004	2039	0.00
19/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	71	78	71	78	0.00
19/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	71	78	71	78	0.00
19/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	71	78	71	78	0.00
19/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2049	2084	2049	2084	0.00
19/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2049	2084	2049	2084	0.00
19/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2049	2084	2049	2084	0.00
19/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	163	172	163	172	0.00
19/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	163	172	163	172	0.00
19/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	163	172	163	172	0.00
19/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1441	1479	1441	1479	0.00
19/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1441	1479	1441	1479	0.00
19/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1441	1479	1441	1479	0.00
19/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	80	87	80	87	0.00
19/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	80	87	80	87	0.00
19/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	80	87	80	87	0.00
19/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1959	1994	1959	1994	0.00
19/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1959	1994	1959	1994	0.00
19/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1959	1994	1959	1994	0.00
19/06/2009	£ / R On 14-September-09	265.00	Call	Currency Future	354	364	354	364	0.00
19/06/2009	£ / R On 14-September-09	265.00	Put	Currency Future	833	871	833	871	0.00
19/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	317	327	317	327	0.00
19/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	946	984	946	984	0.00
19/06/2009	£ / R On 14-September-09	9.00	Call	Currency Future	192	202	192	202	0.00
19/06/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1321	1358	1321	1358	0.00
19/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	109	117	109	117	0.00
19/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1737	1773	1737	1773	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	472	483	472	483	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1298	1336	1298	1336	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	441	452	441	452	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1367	1406	1367	1406	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	412	423	412	423	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1437	1476	1437	1476	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	310	321	310	321	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1735	1774	1735	1774	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	441	452	441	452	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1367	1406	1367	1406	0.00
19/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	333	344	333	344	0.00
19/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	333	344	333	344	0.00
19/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	333	344	333	344	0.00
19/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1659	1698	1659	1698	0.00
19/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1659	1698	1659	1698	0.00
19/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1659	1698	1659	1698	0.00
19/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	7.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.50	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.60	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	18.50	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.75	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	18.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	17.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.50	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.70	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.75	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.45	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	698	707	698	707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	698	707	698	707	0.00
19/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	7.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	18.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.75	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	18.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.25	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	17.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.70	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.75	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.45	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	874	911	874	911	0.00
19/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	874	911	874	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.35	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	6.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	5.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	3.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	7.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	6.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	4.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	3.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.70	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.25	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	10.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.20	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.15	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	9.05	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.75	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.35	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.25	Call	Currency Future	522	532	522	532	0.00
19/06/2009	£ / R On 14-December-09	8.85	Call	Currency Future	522	532	522	532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1197	1236	1197	1236	0.00
19/06/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1197	1236	1197	1236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	479	489	479	489	0.00
19/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	479	489	479	489	0.00
19/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	558	595	558	595	0.00
19/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	558	595	558	595	0.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 15-March-10			Currency Future	11.8000	11.8676	11.7961	11.8676	33.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.5244	11.4524	11.5244	19707.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6969	11.6244	11.6969	9857.00
19/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	459	492	459	492	13387.00
19/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1035	996	1035	996	0.00
19/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	129	142	129	142	12452.00
19/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	3104	3045	3104	3045	0.00
19/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	150	174	150	174	0.00
19/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1098	1050	1098	1050	0.00
19/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	183	210	183	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	183	210	183	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	4.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	3.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	183	210	183	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	3.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	183	210	183	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	183	210	183	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	183	210	183	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	183	210	183	210	0.00
19/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	981	936	981	936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	981	936	981	936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	4.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	3.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	3.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	981	936	981	936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	981	936	981	936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	981	936	981	936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	981	936	981	936	0.00
19/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	412	442	412	442	0.00
19/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1188	1145	1188	1145	0.00
19/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	140	163	140	163	0.00
19/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1138	1089	1138	1089	0.00
19/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	131	153	131	153	0.00
19/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	131	153	131	153	0.00
19/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1179	1129	1179	1129	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1179	1129	1179	1129	0.00
19/06/2009	€ / R On 14-December-09	7.75	Call	Currency Future	351	379	351	379	0.00
19/06/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1427	1382	1427	1382	0.00
19/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	106	125	106	125	0.00
19/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	106	125	106	125	0.00
19/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	106	125	106	125	0.00
19/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	106	125	106	125	0.00
19/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1304	1251	1304	1251	0.00
19/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1304	1251	1304	1251	0.00
19/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1304	1251	1304	1251	0.00
19/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1304	1251	1304	1251	0.00
19/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	270	292	270	292	0.00
19/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1845	1795	1845	1795	0.00
19/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	50	61	50	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	50	61	50	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	14.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	14.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	14.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	50	61	50	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	50	61	50	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	50	61	50	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	50	61	50	61	0.00
19/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1747	1687	1747	1687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1747	1687	1747	1687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1747	1687	1747	1687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1747	1687	1747	1687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1747	1687	1747	1687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1747	1687	1747	1687	0.00
19/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	14	18	14	18	0.00
19/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2462	2394	2462	2394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	33	41	33	41	0.00
19/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1981	1917	1981	1917	0.00
19/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	5	7	5	7	0.00
19/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2953	2883	2953	2883	0.00
19/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	9	12	9	12	0.00
19/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2706	2637	2706	2637	0.00
19/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	7	10	7	10	0.00
19/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2805	2735	2805	2735	0.00
19/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.00	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.45	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.35	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.25	Call	Currency Future	68	82	68	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	18.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.45	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.25	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.15	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.95	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.75	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.50	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	68	82	68	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.50	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	18.00	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	17.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.95	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.85	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.75	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.45	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.35	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.25	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.15	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.95	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.50	Call	Currency Future	68	82	68	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.30	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.00	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.50	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.50	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.40	Call	Currency Future	68	82	68	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.45	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.35	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.25	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.00	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.70	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.95	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.85	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.75	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.45	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.35	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	68	82	68	82	0.00
19/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1566	1508	1566	1508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1566	1508	1566	1508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1566	1508	1566	1508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1566	1508	1566	1508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1566	1508	1566	1508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1566	1508	1566	1508	0.00
19/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	284	307	284	307	0.00
19/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1760	1710	1760	1710	0.00
19/06/2009	€ / R On 14-December-09	8.25	Call	Currency Future	198	217	198	217	0.00
19/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	198	217	198	217	0.00
19/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	198	217	198	217	0.00
19/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	198	217	198	217	0.00
19/06/2009	€ / R On 14-December-09	9.25	Call	Currency Future	198	217	198	217	0.00
19/06/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2374	2320	2374	2320	0.00
19/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2374	2320	2374	2320	0.00
19/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2374	2320	2374	2320	0.00
19/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2374	2320	2374	2320	0.00
19/06/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2374	2320	2374	2320	0.00
19/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.80	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.85	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.75	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	12.40	Call	Currency Future	315	341	315	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	10.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	9.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	4.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	3.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	1.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	0.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	12.50	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	11.00	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.00	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	3.50	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	2.00	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	0.50	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	12.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	11.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	9.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	8.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	5.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	3.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	2.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	0.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	8.30	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	315	341	315	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	8.00	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.60	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.45	Call	Currency Future	315	341	315	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	7.35	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	315	341	315	341	0.00
19/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1591	1544	1591	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1591	1544	1591	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1591	1544	1591	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1591	1544	1591	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1591	1544	1591	1544	0.00
19/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	114	134	114	134	0.00
19/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1261	1209	1261	1209	0.00
19/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.55	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.10	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	5.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	5.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	3.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.25	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	14.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	14.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	161	186	161	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.44	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	6.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1058	1011	1058	1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	122	143	122	143	0.00
19/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1220	1169	1220	1169	0.00
19/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	391	420	391	420	0.00
19/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1267	1223	1267	1223	0.00
19/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	371	399	371	399	0.00
19/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1347	1302	1347	1302	0.00
19/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	208	238	208	238	0.00
19/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	906	863	906	863	0.00
19/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	161	186	161	186	0.00
19/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1058	1011	1058	1011	0.00
19/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	79	95	79	95	0.00
19/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1477	1420	1477	1420	0.00
19/06/2009	€ / R On 14-December-09	8.50	Call	Currency Future	423	454	423	454	0.00
19/06/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1149	1107	1149	1107	0.00
19/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	361	389	361	389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	12.55	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	11.05	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	9.55	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	8.05	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	5.05	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	3.55	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	2.05	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	0.55	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	12.60	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	11.10	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	9.60	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	5.10	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	3.60	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	2.10	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	0.60	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	12.85	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	11.35	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	9.85	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	8.35	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	5.35	Call	Currency Future	361	389	361	389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	3.85	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	2.35	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	0.85	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	361	389	361	389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	361	389	361	389	0.00
19/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1387	1342	1387	1342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1387	1342	1387	1342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1387	1342	1387	1342	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL12 On 06-August-09			Index Future	320.4900	321.6980	320.4940	321.6980	0.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL13 On 06-August-09			Index Future	245.6800	345.6900	245.6770	345.6900	7.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL37 On 06-August-09			Index Future	279.2500	279.7590	279.2480	279.7590	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	AL7T On 06-August-09			Index Future	313.9400	314.7930	313.9380	314.7930	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 04-February-10			Index Future	302.0700	302.7740	302.0680	302.7740	0.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 06-August-09			Index Future	291.9700	292.6470	291.9670	292.6470	562.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	ALBI On 05-November-09			Index Future	297.0700	297.7560	297.0650	297.7560	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 04-February-10			Index Future	129.6300	129.7850	129.6270	129.7850	0.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 06-August-09			Index Future	125.1300	125.2820	125.1300	125.2820	2.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	CRD1 On 05-November-09			Index Future	127.3400	127.4940	127.3390	127.4940	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 04-February-10			jGovi	304.3600	305.0480	304.3550	305.0480	0.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 06-August-09			jGovi	293.8500	294.5215	293.8520	294.5215	565.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	GOVI On 05-November-09			jGovi	298.9800	299.6640	298.9835	299.6640	0.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	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
19/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5350	0.0008	0.0005	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	J157 On 15-September-15			jSwap	8.7300	8.6970	0.0263	0.0280	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J186 On 21-December-26			jSwap	8.3900	8.3430	0.0846	0.0804	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J201 On 22-December-14			jSwap	8.7800	8.7470	0.0622	0.0605	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00
19/06/2009	J203 On 15-September-17			jSwap	8.8300	8.7890	0.0812	0.0788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 04-February-10			jFra	6.8600	6.8250	0.0168	0.0167	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-May-10			jFra	7.3500	7.3060	0.0180	0.0179	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	0.0169	0.0169	0.00
19/06/2009	JFRA On 06-August-09			jFra	6.9000	6.8900	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
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-August-10			jFra	7.7100	7.6690	0.0189	0.0188	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 05-November-09			jFra	6.7400	6.6980	0.0165	0.0164	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JFRA On 04-November-10			jFra	7.9700	7.9710	0.0195	0.0195	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 04-February-10			jNote	8.0400	8.0380	0.1474	0.1473	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 06-August-09			jNote	7.5400	7.5210	0.1389	0.1386	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN02 On 05-November-09			jNote	7.7700	7.7550	0.1428	0.1426	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 04-February-10			jNote	8.7700	8.7320	0.3551	0.3537	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 06-August-09			jNote	8.4900	8.4510	0.3467	0.3455	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN05 On 05-November-09			jNote	8.6200	8.5840	0.3508	0.3495	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 04-February-10			jNote	8.8500	8.7870	0.5853	0.5823	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 06-August-09			jNote	8.7300	8.6690	0.5821	0.5793	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JN10 On 05-November-09			jNote	8.7900	8.7240	0.5840	0.5811	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	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
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 30-June-09			jRod	8.2400	8.2440	0.0012	0.0008	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-July-09			jRod	7.6400	7.6350	0.0003	0.0007	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 31-August-09			jRod	7.3600	7.3390	0.0010	0.0015	0.00
19/06/2009	JROD On 30-September-09			jRod	7.8100	7.7950	0.0003	0.0008	0.00
19/06/2009	JROD On 30-September-09			jRod	7.8100	7.7950	0.0003	0.0008	0.00
19/06/2009	JROD On 30-September-09			jRod	7.8100	7.7950	0.0003	0.0008	0.00
19/06/2009	JROD On 30-September-09			jRod	7.8100	7.7950	0.0003	0.0008	0.00
19/06/2009	JROD On 30-September-09			jRod	7.8100	7.7950	0.0003	0.0008	0.00
19/06/2009	JROD On 30-September-09			jRod	7.8100	7.7950	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
19/06/2009	JROD On 31-December-09			jRod	7.5400	7.5480	0.0028	0.0031	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 04-February-10			Index Future	291.6800	292.4480	291.6840	292.4480	0.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 06-August-09			Index Future	281.5600	282.3020	281.5640	282.3020	3.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00
19/06/2009	OTH1 On 05-November-09			Index Future	286.5400	287.2860	286.5360	287.2860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 06-August-09			Bond Future	6.7800	6.7300	112.0342	112.0834	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
19/06/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1247	1247	1247	1247	0.00
19/06/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	26	26	26	26	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00
19/06/2009	R157 On 04-February-10			Bond Future	8.4700	8.4220	127.5236	127.7482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	918	982	918	982	0.00
19/06/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5614	5454	5614	5454	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 04-February-10			Bond Future	8.9400	8.9010	114.8383	115.2473	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-May-10			Bond Future	8.9900	8.9460	116.9462	117.3592	0.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R186 On 06-August-09			Bond Future	8.8500	8.8110	115.9464	116.3466	11624.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09			Bond Future	8.9000	8.8550	118.0184	118.4135	0.00
19/06/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	900	970	900	970	5000.00
19/06/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15592	15267	15592	15267	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 04-February-10			Bond Future	8.5200	8.4700	102.0998	102.2812	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-May-10			Bond Future	8.5900	8.5410	103.9723	104.1567	0.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 06-August-09			Bond Future	8.3800	8.3380	102.8005	102.9766	2.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09			Bond Future	8.4400	8.4000	104.6326	104.8098	0.00
19/06/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	688	736	688	736	0.00
19/06/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4664	4534	4664	4534	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 04-February-10			Bond Future	8.9500	8.9080	99.5272	99.7605	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-May-10			Bond Future	9.0200	8.9750	97.1820	97.4194	0.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 06-August-09			Bond Future	8.8100	8.7700	100.1567	100.3805	1570.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.8350	97.7672	97.9962	0.00
19/06/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	533	574	533	574	0.00
19/06/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8413	8226	8413	8226	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 04-February-10			Bond Future	8.9400	8.8960	95.4105	95.6666	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-May-10			Bond Future	9.0000	8.9580	97.1610	97.4169	0.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.7780	95.9797	96.2230	1395.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.8340	97.6925	97.9425	0.00
19/06/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	584	630	584	630	0.00
19/06/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9241	9037	9241	9037	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 04-February-10			Bond Future	8.5400	8.4920	97.1000	97.2512	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-May-10			Bond Future	8.6300	8.5810	98.8803	99.0350	0.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 06-August-09			Bond Future	8.3800	8.3430	97.3486	97.4948	1775.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09			Bond Future	8.4600	8.4110	99.0825	99.2319	0.00
19/06/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	555	595	555	595	0.00
19/06/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3862	3752	3862	3752	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 04-February-10			Bond Future	9.0500	9.0010	88.8895	89.1525	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-May-10			Bond Future	9.1100	9.0630	90.5248	90.7826	0.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 06-August-09			Bond Future	8.9300	8.8880	89.3084	89.5566	600.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09			Bond Future	8.9800	8.9420	90.9014	91.1512	0.00
19/06/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	532	573	532	573	0.00
19/06/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10182	9973	10182	9973	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 04-February-10			Bond Future	9.1700	9.1160	85.7768	86.0952	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-May-10			Bond Future	9.2600	9.2070	83.7416	84.0717	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 06-August-09			Bond Future	9.0400	8.9870	86.1935	86.5165	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R208 On 05-November-09			Bond Future	9.0900	9.0410	84.3406	84.6649	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 04-February-10			Bond Future	8.4700	8.4310	79.0159	79.3727	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-May-10			Bond Future	8.5000	8.4540	77.3115	77.6748	0.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 06-August-09			Bond Future	8.4200	8.3820	79.3517	79.6956	4503.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	R209 On 05-November-09			Bond Future	8.4500	8.4050	77.6144	77.9734	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	TRT1 On 04-February-10			Index Future	300.4800	301.1640	300.4800	301.1640	0.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 06-August-09			Index Future	290.0600	290.7160	290.0550	290.7160	100.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	TRT1 On 05-November-09			Index Future	295.1800	295.8490	295.1770	295.8490	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00
19/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.6865	6.7092	6.6865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5749	6.5977	6.5749	103728.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6319	6.6547	6.6319	357.00
19/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	380	368	380	368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	380	368	380	368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	380	368	380	368	0.00
19/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	375	386	375	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	375	386	375	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	375	386	375	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	375	386	375	386	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	420	407	420	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	420	407	420	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	420	407	420	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	420	407	420	407	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	316	325	316	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	316	325	316	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	316	325	316	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	316	325	316	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	316	325	316	325	0.00
19/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	280	268	280	268	0.00
19/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	232	243	232	243	0.00
19/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	240	229	240	229	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	240	229	240	229	0.00
19/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	293	305	293	305	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	293	305	293	305	0.00
19/06/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	573	557	573	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	573	557	573	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	573	557	573	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	573	557	573	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	573	557	573	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	573	557	573	557	0.00
19/06/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	169	175	169	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	169	175	169	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	169	175	169	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	169	175	169	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	169	175	169	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	169	175	169	175	0.00
19/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	207	197	207	197	0.00
19/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	359	373	359	373	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	179	171	179	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	431	446	431	446	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	155	148	155	148	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	508	523	508	523	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	132	121	132	121	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	584	596	584	596	0.00
19/06/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	79	71	79	71	0.00
19/06/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	781	796	781	796	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	108	99	108	99	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	660	674	660	674	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	87	80	87	80	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	740	755	740	755	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	56	50	56	50	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	56	50	56	50	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	909	926	909	926	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	909	926	909	926	0.00
19/06/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	45	40	45	40	0.00
19/06/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	997	1015	997	1015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	997	1015	997	1015	0.00
19/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	515	500	515	500	0.00
19/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	210	218	210	218	0.00
19/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	464	450	464	450	0.00
19/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	259	268	259	268	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	482	465	482	465	0.00
19/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	85	90	85	90	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	258	250	258	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	258	250	258	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	258	250	258	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	258	250	258	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	258	250	258	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	258	250	258	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	258	250	258	250	0.00
19/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	653	668	653	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	653	668	653	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	653	668	653	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	653	668	653	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	653	668	653	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	653	668	653	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	653	668	653	668	0.00
19/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	653	668	653	668	0.00