



# Derivatives Weekly Statistics Report

From 2009/06/22 To 2009/06/26

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 15-March-10			Currency Future	8.3100	8.4310	8.3136	8.4310	53.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-June-10			Currency Future	8.4500	8.5638	8.4489	8.5638	0.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-September-09			Currency Future	8.0400	8.1617	8.0427	8.1617	214743.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09			Currency Future	8.1800	8.2972	8.1785	8.2972	31672.00
26/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	427	499	427	499	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	549	502	549	502	0.00
26/06/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	364	428	364	428	0.00
26/06/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	686	631	686	631	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	363	418	363	418	17948.00
26/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1199	1137	1199	1137	0.00
26/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	129	166	129	166	15157.00
26/06/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	129	166	129	166	15157.00
26/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	836	754	836	754	0.00
26/06/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	836	754	836	754	0.00
26/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	503	569	503	569	21978.00
26/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1204	1155	1204	1155	0.00
26/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	335	386	335	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
26/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1321	1255	1321	1255	0.00
26/06/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	93	121	93	121	0.00
26/06/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1101	1009	1101	1009	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	294	339	294	339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	294	339	294	339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	294	339	294	339	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1530	1458	1530	1458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1530	1458	1530	1458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1530	1458	1530	1458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1530	1458	1530	1458	0.00
26/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	190	227	190	227	0.00
26/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	190	227	190	227	0.00
26/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	190	227	190	227	0.00
26/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1412	1330	1412	1330	0.00
26/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1412	1330	1412	1330	0.00
26/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1412	1330	1412	1330	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	279	323	279	323	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1616	1542	1616	1542	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	279	323	279	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	279	323	279	323	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1616	1542	1616	1542	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1616	1542	1616	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1616	1542	1616	1542	0.00
26/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	67	88	67	88	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	67	88	67	88	0.00
26/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1375	1276	1375	1276	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1375	1276	1375	1276	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	229	265	229	265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	229	265	229	265	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	229	265	229	265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	229	265	229	265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	229	265	229	265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	229	265	229	265	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1965	1884	1965	1884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1965	1884	1965	1884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1965	1884	1965	1884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1965	1884	1965	1884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1965	1884	1965	1884	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1965	1884	1965	1884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1965	1884	1965	1884	0.00
26/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	19	30	19	30	1000.00
26/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	19	30	19	30	1000.00
26/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	19	30	19	30	1000.00
26/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2377	2268	2377	2268	0.00
26/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2377	2268	2377	2268	0.00
26/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2377	2268	2377	2268	0.00
26/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	294	335	294	335	0.00
26/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2245	2171	2245	2171	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	38	51	38	51	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1895	1789	1895	1789	0.00
26/06/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	23	34	23	34	0.00
26/06/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2280	2172	2280	2172	0.00
26/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	16	27	16	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	16	27	16	27	0.00
26/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	16	27	16	27	0.00
26/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2473	2365	2473	2365	0.00
26/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2473	2365	2473	2365	0.00
26/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2473	2365	2473	2365	0.00
26/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	82	99	82	99	0.00
26/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	82	99	82	99	0.00
26/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	82	99	82	99	0.00
26/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2703	2601	2703	2601	0.00
26/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2703	2601	2703	2601	0.00
26/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2703	2601	2703	2601	0.00
26/06/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	77	93	77	93	0.00
26/06/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2798	2696	2798	2696	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	122	147	122	147	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2044	1950	2044	1950	0.00
26/06/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	30	40	30	40	0.00
26/06/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	2137	2029	2137	2029	0.00
26/06/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	55	67	55	67	0.00
26/06/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	55	67	55	67	0.00
26/06/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	55	67	55	67	0.00
26/06/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	55	67	55	67	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	55	67	55	67	0.00
26/06/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3376	3270	3376	3270	0.00
26/06/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3376	3270	3376	3270	0.00
26/06/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3376	3270	3376	3270	0.00
26/06/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3376	3270	3376	3270	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3376	3270	3376	3270	0.00
26/06/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	158	189	158	189	0.00
26/06/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1679	1592	1679	1592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	12	16	12	16	0.00
26/06/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	5134	5018	5134	5018	0.00
26/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	289	343	289	343	0.00
26/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	289	343	289	343	0.00
26/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	289	343	289	343	0.00
26/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	911	846	911	846	0.00
26/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	911	846	911	846	0.00
26/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	911	846	911	846	0.00
26/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	196	228	196	228	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	196	228	196	228	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	196	228	196	228	0.00
26/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2233	2147	2233	2147	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2233	2147	2233	2147	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2233	2147	2233	2147	0.00
26/06/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	301	348	301	348	0.00
26/06/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1488	1417	1488	1417	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	713	813	713	813	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	234	216	234	216	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	61	74	61	74	0.00
26/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	3182	3077	3182	3077	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	51	68	51	68	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1609	1506	1609	1506	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	46	61	46	61	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1704	1600	1704	1600	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	42	56	42	56	0.00
26/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1799	1694	1799	1694	0.00
26/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	106	125	106	125	0.00
26/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3493	3394	3493	3394	0.00
26/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	102	120	102	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3588	3489	3588	3489	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	395	454	395	454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	395	454	395	454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	395	454	395	454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	395	454	395	454	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	395	454	395	454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	395	454	395	454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	395	454	395	454	0.00
26/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1081	1023	1081	1023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1081	1023	1081	1023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1081	1023	1081	1023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1081	1023	1081	1023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1081	1023	1081	1023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1081	1023	1081	1023	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1081	1023	1081	1023	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	56	66	56	66	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4892	4785	4892	4785	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	759	854	759	854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	759	854	759	854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	759	854	759	854	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	396	373	396	373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	396	373	396	373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	396	373	396	373	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	81	95	81	95	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	810	904	810	904	0.00
26/06/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	810	904	810	904	0.00
26/06/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	810	904	810	904	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	810	904	810	904	0.00
26/06/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	561	540	561	540	0.00
26/06/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	561	540	561	540	0.00
26/06/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	561	540	561	540	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	561	540	561	540	0.00
26/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	364	413	364	413	0.00
26/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1815	1749	1815	1749	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	281	321	281	321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2332	2257	2332	2257	0.00
26/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	127	148	127	148	0.00
26/06/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	127	148	127	148	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	127	148	127	148	0.00
26/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4278	4184	4278	4184	0.00
26/06/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	4278	4184	4278	4184	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	4278	4184	4278	4184	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	807	912	807	912	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	178	165	178	165	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	259	308	259	308	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1030	961	1030	961	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	79	96	79	96	0.00
26/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2751	2649	2751	2649	0.00
26/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	371	421	371	421	0.00
26/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1772	1707	1772	1707	0.00
26/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	129	150	129	150	0.00
26/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4230	4136	4230	4136	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	785	881	785	881	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	371	350	371	350	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	272	315	272	315	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1659	1584	1659	1584	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	309	357	309	357	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	309	357	309	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	309	357	309	357	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1445	1376	1445	1376	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1445	1376	1445	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1445	1376	1445	1376	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	81	95	81	95	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	81	95	81	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	81	95	81	95	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	4117	4014	4117	4014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4117	4014	4117	4014	0.00
26/06/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	93	121	93	121	0.00
26/06/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	1101	1009	1101	1009	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	955	1061	955	1061	0.00
26/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	241	230	241	230	0.00
26/06/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1061	1169	1061	1169	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1061	1169	1061	1169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1061	1169	1061	1169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1061	1169	1061	1169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1061	1169	1061	1169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1061	1169	1061	1169	0.00
26/06/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	312	305	312	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	312	305	312	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	312	305	312	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	312	305	312	305	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	312	305	312	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	312	305	312	305	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1090	1199	1090	1199	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	291	285	291	285	0.00
26/06/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	459	520	459	520	0.00
26/06/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1360	1307	1360	1307	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	439	498	439	498	0.00
26/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1440	1384	1440	1384	0.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 15-March-10			Currency Future	13.7100	13.7297	13.7130	13.7297	20.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00
26/06/2009	£ / R On 14-June-10			Currency Future	13.9300	13.9432	13.9334	13.9432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-September-09			Currency Future	13.2700	13.2961	13.2711	13.2961	21723.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-December-09			Currency Future	13.4900	13.5130	13.4920	13.5130	12521.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	377	405	377	405	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	556	559	556	559	0.00
26/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	634	666	634	666	0.00
26/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	634	666	634	666	0.00
26/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	634	666	634	666	0.00
26/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	792	803	792	803	0.00
26/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	792	803	792	803	0.00
26/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	792	803	792	803	0.00
26/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	361	388	361	388	0.00
26/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	589	592	589	592	0.00
26/06/2009	£ / R On 14-June-10	6.60	Call	Currency Future	339	366	339	366	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
26/06/2009	£ / R On 14-June-10	6.95	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.85	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.75	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.55	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.45	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.35	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.25	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.15	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.70	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.20	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	7.10	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	7.00	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.90	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.80	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.70	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.60	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.50	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.40	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.30	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.65	Call	Currency Future	339	366	339	366	12179.00
26/06/2009	£ / R On 14-June-10	6.60	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.95	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.85	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.75	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.55	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.45	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.35	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.25	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.15	Put	Currency Future	3906	3923	3906	3923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.20	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	7.10	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	7.00	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.90	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.80	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.60	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.50	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.40	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.30	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-June-10	6.65	Put	Currency Future	3906	3923	3906	3923	0.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	345	372	345	372	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	624	626	624	626	0.00
26/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	652	685	652	685	0.00
26/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	760	772	760	772	0.00
26/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	582	615	582	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	5.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	7.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	5.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	6.25	Call	Currency Future	582	615	582	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	582	615	582	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	582	615	582	615	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	582	615	582	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.20	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	582	615	582	615	0.00
26/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	890	902	890	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	5.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	7.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	5.90	Put	Currency Future	890	902	890	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	6.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	890	902	890	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	890	902	890	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	890	902	890	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.20	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	890	902	890	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	890	902	890	902	0.00
26/06/2009	£ / R On 14-June-10	9.25	Call	Currency Future	907	939	907	939	0.00
26/06/2009	£ / R On 14-June-10	9.25	Put	Currency Future	1323	1346	1323	1346	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	508	540	508	540	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1066	1077	1066	1077	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	380	409	380	409	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1338	1346	1338	1346	0.00
26/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	409	439	409	439	0.00
26/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1267	1276	1267	1276	0.00
26/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	50	59	50	59	0.00
26/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	50	59	50	59	0.00
26/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	50	59	50	59	0.00
26/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2029	2013	2029	2013	0.00
26/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2029	2013	2029	2013	0.00
26/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2029	2013	2029	2013	0.00
26/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	87	101	87	101	0.00
26/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1666	1655	1666	1655	0.00
26/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	61	73	61	73	0.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	61	73	61	73	0.00
26/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	61	73	61	73	0.00
26/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1890	1877	1890	1877	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1890	1877	1890	1877	0.00
26/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1890	1877	1890	1877	0.00
26/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	71	83	71	83	0.00
26/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	71	83	71	83	0.00
26/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	71	83	71	83	0.00
26/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	71	83	71	83	0.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	71	83	71	83	0.00
26/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1800	1787	1800	1787	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1800	1787	1800	1787	0.00
26/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1800	1787	1800	1787	0.00
26/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1800	1787	1800	1787	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1800	1787	1800	1787	0.00
26/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	81	94	81	94	0.00
26/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1710	1698	1710	1698	0.00
26/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	53	64	53	64	0.00
26/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	53	64	53	64	0.00
26/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	53	64	53	64	0.00
26/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1982	1968	1982	1968	0.00
26/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1982	1968	1982	1968	0.00
26/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1982	1968	1982	1968	0.00
26/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	106	121	106	121	0.00
26/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	106	121	106	121	0.00
26/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	106	121	106	121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1535	1525	1535	1525	0.00
26/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1535	1525	1535	1525	0.00
26/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1535	1525	1535	1525	0.00
26/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	37	45	37	45	0.00
26/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	37	45	37	45	0.00
26/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	37	45	37	45	0.00
26/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2216	2199	2216	2199	0.00
26/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2216	2199	2216	2199	0.00
26/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2216	2199	2216	2199	0.00
26/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	34	42	34	42	0.00
26/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	34	42	34	42	0.00
26/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	34	42	34	42	0.00
26/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2263	2246	2263	2246	0.00
26/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2263	2246	2263	2246	0.00
26/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2263	2246	2263	2246	0.00
26/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	93	107	93	107	0.00
26/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	93	107	93	107	0.00
26/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	93	107	93	107	0.00
26/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1622	1611	1622	1611	0.00
26/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1622	1611	1622	1611	0.00
26/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1622	1611	1622	1611	0.00
26/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	40	48	40	48	0.00
26/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	40	48	40	48	0.00
26/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	40	48	40	48	0.00
26/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2169	2152	2169	2152	0.00
26/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2169	2152	2169	2152	0.00
26/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2169	2152	2169	2152	0.00
26/06/2009	£ / R On 14-September-09	265.00	Call	Currency Future	235	259	235	259	0.00
26/06/2009	£ / R On 14-September-09	265.00	Put	Currency Future	964	963	964	963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	208	231	208	231	0.00
26/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1087	1085	1087	1085	0.00
26/06/2009	£ / R On 14-September-09	9.00	Call	Currency Future	113	129	113	129	0.00
26/06/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1492	1483	1492	1483	0.00
26/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	57	68	57	68	0.00
26/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1936	1922	1936	1922	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	352	380	352	380	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1410	1417	1410	1417	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	326	353	326	353	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1484	1490	1484	1490	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	301	328	301	328	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1559	1565	1559	1565	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	218	241	218	241	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1876	1878	1876	1878	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	326	353	326	353	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1484	1490	1484	1490	0.00
26/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	237	261	237	261	0.00
26/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	237	261	237	261	0.00
26/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	237	261	237	261	0.00
26/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1795	1798	1795	1798	0.00
26/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1795	1798	1795	1798	0.00
26/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1795	1798	1795	1798	0.00
26/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.90	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	7.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.20	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	19.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.75	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	18.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.45	Call	Currency Future	551	584	551	584	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	17.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	16.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.70	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.75	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.45	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	551	584	551	584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	551	584	551	584	0.00
26/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	7.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.30	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	17.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.75	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	18.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	959	971	959	971	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	16.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	17.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.70	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.75	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.45	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	959	971	959	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	959	971	959	971	0.00
26/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.30	Call	Currency Future	394	424	394	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	4.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	394	424	394	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	7.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	5.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	3.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	7.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	6.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	4.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	3.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	394	424	394	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	394	424	394	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	394	424	394	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.25	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	10.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	394	424	394	424	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.20	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.15	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	9.05	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.75	Call	Currency Future	394	424	394	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.35	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.25	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.85	Call	Currency Future	394	424	394	424	0.00
26/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1302	1311	1302	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1302	1311	1302	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1302	1311	1302	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1302	1311	1302	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1302	1311	1302	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1302	1311	1302	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1302	1311	1302	1311	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1302	1311	1302	1311	0.00
26/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	330	357	330	357	0.00
26/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	330	357	330	357	0.00
26/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	659	661	659	661	0.00
26/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	659	661	659	661	0.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 15-March-10			Currency Future	11.6900	11.7179	11.6908	11.7179	53.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00
26/06/2009	€ / R On 14-September-09			Currency Future	11.3100	11.3438	11.3115	11.3438	19763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09			Currency Future	11.5000	11.5301	11.5000	11.5301	11028.00
26/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	367	405	367	405	13387.00
26/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1067	1075	1067	1075	0.00
26/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	87	107	87	107	12452.00
26/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	3187	3177	3187	3177	0.00
26/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	93	111	93	111	0.00
26/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1181	1168	1181	1168	0.00
26/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	117	139	117	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	117	139	117	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	4.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	3.15	Call	Currency Future	117	139	117	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	3.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	117	139	117	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	117	139	117	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	117	139	117	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	117	139	117	139	0.00
26/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1056	1045	1056	1045	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1056	1045	1056	1045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	4.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	3.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1056	1045	1056	1045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	3.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1056	1045	1056	1045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1056	1045	1056	1045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1056	1045	1056	1045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1056	1045	1056	1045	0.00
26/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	328	363	328	363	0.00
26/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1228	1233	1228	1233	0.00
26/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	85	103	85	103	0.00
26/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1224	1210	1224	1210	0.00
26/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	79	96	79	96	0.00
26/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	79	96	79	96	0.00
26/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1267	1252	1267	1252	0.00
26/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1267	1252	1267	1252	0.00
26/06/2009	€ / R On 14-December-09	7.75	Call	Currency Future	276	308	276	308	0.00
26/06/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1476	1478	1476	1478	0.00
26/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	61	76	61	76	0.00
26/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	61	76	61	76	0.00
26/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	61	76	61	76	0.00
26/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	61	76	61	76	0.00
26/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1400	1382	1400	1382	0.00
26/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1400	1382	1400	1382	0.00
26/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1400	1382	1400	1382	0.00
26/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1400	1382	1400	1382	0.00
26/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	204	234	204	234	0.00
26/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1904	1904	1904	1904	0.00
26/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	25	33	25	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	25	33	25	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	14.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	14.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	14.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	25	33	25	33	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	25	33	25	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	25	33	25	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	25	33	25	33	0.00
26/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1863	1839	1863	1839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1863	1839	1863	1839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1863	1839	1863	1839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1863	1839	1863	1839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1863	1839	1863	1839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1863	1839	1863	1839	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1863	1839	1863	1839	0.00
26/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	5	8	5	8	0.00
26/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2594	2564	2594	2564	0.00
26/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	15	21	15	21	0.00
26/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	2104	2077	2104	2077	0.00
26/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	2	3	2	3	0.00
26/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	3090	3059	3090	3059	0.00
26/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3	5	3	5	0.00
26/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2842	2811	2842	2811	0.00
26/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	2	4	2	4	0.00
26/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2941	2910	2941	2910	0.00
26/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.00	Call	Currency Future	36	46	36	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.65	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.45	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.35	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.25	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.65	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.45	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.25	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.15	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.95	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.75	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	36	46	36	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.50	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.50	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	18.00	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	17.05	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.95	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.85	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.75	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.65	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.45	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.35	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.25	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.15	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	36	46	36	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	15.95	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.50	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.00	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	36	46	36	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.50	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.50	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.45	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.35	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.25	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.00	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.70	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.95	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.85	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.75	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.45	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	14.35	Call	Currency Future	36	46	36	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	36	46	36	46	0.00
26/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1674	1652	1674	1652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1674	1652	1674	1652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1674	1652	1674	1652	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1674	1652	1674	1652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1674	1652	1674	1652	0.00
26/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	217	247	217	247	0.00
26/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1817	1816	1817	1816	0.00
26/06/2009	€ / R On 14-December-09	8.25	Call	Currency Future	143	169	143	169	0.00
26/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	143	169	143	169	0.00
26/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	143	169	143	169	0.00
26/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	143	169	143	169	0.00
26/06/2009	€ / R On 14-December-09	9.25	Call	Currency Future	143	169	143	169	0.00
26/06/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2443	2439	2443	2439	0.00
26/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2443	2439	2443	2439	0.00
26/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2443	2439	2443	2439	0.00
26/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2443	2439	2443	2439	0.00
26/06/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2443	2439	2443	2439	0.00
26/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	244	275	244	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.80	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.85	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.75	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	12.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	10.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	9.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	4.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	3.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	1.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	0.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	12.50	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	11.00	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.00	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	3.50	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	2.00	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	0.50	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	12.65	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	11.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	9.65	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	8.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	5.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	3.65	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	2.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	0.65	Call	Currency Future	244	275	244	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	8.30	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	8.00	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.65	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.60	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	244	275	244	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.45	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.35	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	244	275	244	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	244	275	244	275	0.00
26/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1644	1645	1644	1645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1644	1645	1644	1645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1644	1645	1644	1645	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1644	1645	1644	1645	0.00
26/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	66	82	66	82	0.00
26/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1355	1338	1355	1338	0.00
26/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.40	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	4.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.90	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	5.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	3.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.25	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	14.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	14.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.44	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	100	120	100	120	0.00
26/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.45	Put	Currency Future	1139	1126	1139	1126	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1139	1126	1139	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1139	1126	1139	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1139	1126	1139	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1139	1126	1139	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1139	1126	1139	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1139	1126	1139	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	72	89	72	89	0.00
26/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1311	1295	1311	1295	0.00
26/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	310	344	310	344	0.00
26/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1310	1314	1310	1314	0.00
26/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	293	327	293	327	0.00
26/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1393	1396	1393	1396	0.00
26/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	137	160	137	160	0.00
26/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	975	966	975	966	0.00
26/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	100	120	100	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1139	1126	1139	1126	0.00
26/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	43	55	43	55	0.00
26/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1581	1561	1581	1561	0.00
26/06/2009	€ / R On 14-December-09	8.50	Call	Currency Future	337	373	337	373	0.00
26/06/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1187	1193	1187	1193	0.00
26/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	12.55	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	11.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	9.55	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	8.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	5.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	3.55	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	2.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	0.55	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	12.60	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	11.10	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	9.60	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	5.10	Call	Currency Future	284	317	284	317	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	3.60	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	2.10	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	0.60	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	12.85	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	11.35	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	9.85	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	8.35	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	5.35	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	3.85	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	2.35	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	0.85	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	284	317	284	317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	284	317	284	317	0.00
26/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1434	1437	1434	1437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1434	1437	1434	1437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1434	1437	1434	1437	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL12 On 06-August-09			Index Future	319.6000	315.9120	319.5980	315.9120	0.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.7960	244.8040	244.7960	7.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL37 On 06-August-09			Index Future	276.9600	276.6380	276.9600	276.6380	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	AL7T On 06-August-09			Index Future	311.9900	310.5880	311.9930	310.5880	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 04-February-10			Index Future	301.2300	299.6670	301.2340	299.6670	0.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 06-August-09			Index Future	290.3400	288.9690	290.3410	288.9690	587.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ALBI On 05-November-09			Index Future	295.5700	294.0200	295.5740	294.0200	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.5620	128.8500	128.5620	0.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.0990	124.1950	124.0990	2.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00
26/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.2930	126.4580	126.2930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 04-February-10			jGovi	303.0400	301.2525	303.0425	301.2525	0.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 06-August-09			jGovi	292.1500	290.8490	292.1485	290.8490	566.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00
26/06/2009	GOVI On 05-November-09			jGovi	297.4100	295.9335	297.4145	295.9335	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00
26/06/2009	J153 On 31-August-10			jSwap	7.9000	7.8310	0.0057	0.0047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J157 On 15-September-15			jSwap	8.8400	8.9080	0.0208	0.0172	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J186 On 21-December-26			jSwap	8.3700	8.4530	0.0780	0.0849	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00
26/06/2009	J201 On 22-December-14			jSwap	8.7200	8.7860	0.0528	0.0556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J203 On 15-September-17			jSwap	8.9300	9.0010	0.0869	0.0910	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J204 On 21-December-18			jSwap	8.9000	8.9870	0.0895	0.0946	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00
26/06/2009	J207 On 15-January-20			jSwap	8.9800	9.0610	0.0710	0.0766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 04-February-10			jFra	7.4300	7.3120	0.0182	0.0179	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-May-10			jFra	7.7100	7.5060	0.0189	0.0184	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 06-August-09			jFra	7.4700	7.4330	0.0183	0.0182	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-August-10			jFra	7.7900	7.7390	0.0191	0.0189	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 05-November-09			jFra	7.3300	7.2720	0.0180	0.0178	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JFRA On 04-November-10			jFra	8.1500	8.1610	0.0199	0.0199	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 04-February-10			jNote	8.2400	8.2210	0.1505	0.1503	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 06-August-09			jNote	7.8700	7.8160	0.1442	0.1434	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN02 On 05-November-09			jNote	8.0300	7.9950	0.1471	0.1465	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 04-February-10			jNote	8.8400	8.9200	0.3569	0.3598	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 06-August-09			jNote	8.6300	8.6770	0.3505	0.3525	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN05 On 05-November-09			jNote	8.7300	8.7920	0.3536	0.3560	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 04-February-10			jNote	8.9100	9.0060	0.5871	0.5916	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 06-August-09			jNote	8.8200	8.9080	0.5852	0.5892	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JN10 On 05-November-09			jNote	8.8600	8.9540	0.5864	0.5907	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	0.0012	0.0008	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-July-09			jRod	7.6500	7.6260	0.0003	0.0007	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00
26/06/2009	JROD On 31-August-09			jRod	7.4500	7.3400	0.0009	0.0015	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	JROD On 31-December-09			jRod	7.7600	7.5430	0.0012	0.0032	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 04-February-10			Index Future	290.8800	288.6120	290.8820	288.6120	0.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 06-August-09			Index Future	280.3700	278.5910	280.3710	278.5910	3.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	OTH1 On 05-November-09			Index Future	285.4800	283.5170	285.4800	283.5170	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 06-August-09			Bond Future	7.1400	7.1120	111.6595	111.6845	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
26/06/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1244	1244	1244	1244	0.00
26/06/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	23	23	23	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 04-February-10			Bond Future	8.6500	8.7160	126.6156	126.2902	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-May-10			Bond Future	8.6700	8.8060	122.3872	121.7352	0.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 06-August-09			Bond Future	8.4900	8.5190	128.9507	128.7791	8944.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09			Bond Future	8.5800	8.6140	124.3087	124.1337	0.00
26/06/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	644	617	644	617	0.00
26/06/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6376	6524	6376	6524	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 04-February-10			Bond Future	8.9500	9.1020	114.7719	113.3545	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00
26/06/2009	R186 On 06-May-10			Bond Future	8.9700	9.1540	117.1618	115.4267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 06-August-09			Bond Future	8.8700	9.0010	115.7714	114.5096	11510.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09			Bond Future	8.9100	9.0500	117.8551	116.5525	0.00
26/06/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	806	651	806	651	5000.00
26/06/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15660	16809	15660	16809	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R201 On 04-February-10			Bond Future	8.7500	8.7780	101.1716	101.0743	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-May-10			Bond Future	8.7800	8.8690	103.2761	102.9302	0.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 06-August-09			Bond Future	8.6100	8.6110	101.8027	101.8112	2.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09			Bond Future	8.6900	8.6890	103.6302	103.6261	0.00
26/06/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	449	453	449	453	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5427	5435	5427	5435	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 04-February-10			Bond Future	9.0500	9.1360	98.9995	98.5591	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-May-10			Bond Future	9.0800	9.2140	96.8838	96.1943	0.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00
26/06/2009	R203 On 06-August-09			Bond Future	8.9200	8.9800	99.5448	99.2131	1570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09			Bond Future	8.9900	9.0530	97.1600	96.8152	0.00
26/06/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	410	374	410	374	0.00
26/06/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8898	9207	8898	9207	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 04-February-10			Bond Future	9.0400	9.1340	94.8259	94.2917	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R204 On 06-May-10			Bond Future	9.0700	9.2050	96.7984	96.0228	0.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 06-August-09			Bond Future	8.9300	8.9980	95.3147	94.8947	695.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09			Bond Future	8.9900	9.0630	97.0297	96.5893	0.00
26/06/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	450	403	450	403	0.00
26/06/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9769	10163	9769	10163	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 04-February-10			Bond Future	8.7900	8.8170	96.3041	96.2119	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-May-10			Bond Future	8.8200	8.9320	98.3065	97.9762	0.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 06-August-09			Bond Future	8.6300	8.6270	96.4804	96.4875	1775.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00
26/06/2009	R206 On 05-November-09			Bond Future	8.7100	8.7140	98.2156	98.2089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	355	358	355	358	0.00
26/06/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4528	4538	4528	4538	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 04-February-10			Bond Future	9.1200	9.2260	88.4199	87.8184	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-May-10			Bond Future	9.1500	9.2960	90.2621	89.4282	0.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R207 On 06-August-09			Bond Future	9.0200	9.0970	88.7596	88.2701	600.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09			Bond Future	9.0700	9.1580	90.3563	89.8454	0.00
26/06/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	421	371	421	371	0.00
26/06/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10617	11077	10617	11077	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 04-February-10			Bond Future	9.1900	9.3330	85.6731	84.7770	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-May-10			Bond Future	9.2700	9.4160	83.7236	82.8263	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 06-August-09			Bond Future	9.0700	9.2030	85.9727	85.1596	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R208 On 05-November-09			Bond Future	9.1200	9.2610	84.1729	83.3044	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	R209 On 04-February-10			Bond Future	8.5200	8.6620	78.6533	77.4428	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-May-10			Bond Future	8.5200	8.6900	77.1351	75.7148	0.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 06-August-09			Bond Future	8.4700	8.6020	78.9253	77.8345	4603.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00
26/06/2009	R209 On 05-November-09			Bond Future	8.5000	8.6310	77.1989	76.0731	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 04-February-10			Index Future	299.1900	297.4190	299.1930	297.4190	0.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 06-August-09			Index Future	288.3800	287.0930	288.3820	287.0930	100.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	TRT1 On 05-November-09			Index Future	293.6400	292.1680	293.6370	292.1680	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.5846	6.5758	6.5846	0.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-September-09			Currency Future	6.4500	6.4608	6.4470	6.4608	163728.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-December-09			Currency Future	6.5100	6.5239	6.5114	6.5239	355.00
26/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	186	193	186	193	0.00
26/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	289	282	289	282	0.00
26/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	288	295	288	295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	288	295	288	295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	288	295	288	295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	288	295	288	295	0.00
26/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	427	421	427	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	427	421	427	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	427	421	427	421	0.00
26/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	323	330	323	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	323	330	323	330	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	323	330	323	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	323	330	323	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	323	330	323	330	0.00
26/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	362	356	362	356	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	362	356	362	356	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	362	356	362	356	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	362	356	362	356	0.00
26/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	156	163	156	163	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	156	163	156	163	0.00
26/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	359	352	359	352	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	359	352	359	352	0.00
26/06/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	459	464	459	464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	459	464	459	464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	459	464	459	464	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	459	464	459	464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	459	464	459	464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	459	464	459	464	0.00
26/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	459	464	459	464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	197	190	197	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	197	190	197	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	197	190	197	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	197	190	197	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	197	190	197	190	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	197	190	197	190	0.00
26/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	132	138	132	138	0.00
26/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	435	427	435	427	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	112	118	112	118	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	515	507	515	507	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	93	98	93	98	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	596	587	596	587	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	73	77	73	77	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	676	667	676	667	0.00
26/06/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	38	41	38	41	0.00
26/06/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	891	881	891	881	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	57	61	57	61	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	760	750	760	750	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	44	47	44	47	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	847	836	847	836	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	25	28	25	28	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	25	28	25	28	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1028	1017	1028	1017	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1028	1017	1028	1017	0.00
26/06/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	19	21	19	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	19	21	19	21	0.00
26/06/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1122	1110	1122	1110	0.00
26/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	407	412	407	412	0.00
26/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	245	239	245	239	0.00
26/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	363	369	363	369	0.00
26/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	302	295	302	295	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	352	361	352	361	0.00
26/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	105	100	105	100	0.00
26/06/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	180	186	180	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
26/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	180	186	180	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
26/06/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	180	186	180	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
26/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	180	186	180	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
26/06/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	180	186	180	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
26/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	180	186	180	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
26/06/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	180	186	180	186	0.00
26/06/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	718	712	718	712	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	718	712	718	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	718	712	718	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	718	712	718	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	718	712	718	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	718	712	718	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	718	712	718	712	0.00
26/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	718	712	718	712	0.00