



Derivatives Weekly Statistics Report

From 2009/07/06 To 2009/07/10

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
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10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
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10/07/2009	\$ / R On 15-March-10			Currency Future	8.6000	8.5509	8.6026	8.5509	77.00
10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00
10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00
10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00
10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00
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10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00

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10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00
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10/07/2009	\$ / R On 14-June-10			Currency Future	8.7500	8.6916	8.7460	8.6916	0.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
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10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00

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10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
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10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00
10/07/2009	\$ / R On 14-September-09			Currency Future	8.3200	8.2515	8.3150	8.2515	248959.00

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10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
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10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
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10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
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10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
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10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
10/07/2009	\$ / R On 14-December-09			Currency Future	8.4600	8.4109	8.4591	8.4109	33463.00
10/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	538	515	538	515	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	379	404	379	404	0.00
10/07/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	449	432	449	432	0.00
10/07/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	490	521	490	521	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	425	410	425	410	17948.00
10/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	972	1009	972	1009	0.00
10/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	157	144	157	144	15157.00
10/07/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	157	144	157	144	15157.00
10/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	592	642	592	642	0.00
10/07/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	592	642	592	642	0.00
10/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	578	560	578	560	21978.00
10/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	982	1018	982	1018	0.00

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10/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1086	1124	1086	1124	0.00
10/07/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	105	97	105	97	0.00
10/07/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	840	895	840	895	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	3.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	336	325	336	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	3.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	336	325	336	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	336	325	336	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	336	325	336	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	336	325	336	325	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.35	Put	Currency Future	1284	1324	1284	1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1284	1324	1284	1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1284	1324	1284	1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1284	1324	1284	1324	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1284	1324	1284	1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	220	212	220	212	0.00
10/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	220	212	220	212	0.00
10/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	220	212	220	212	0.00
10/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1161	1202	1161	1202	0.00
10/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1161	1202	1161	1202	0.00
10/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1161	1202	1161	1202	0.00
10/07/2009	\$ / R On 15-March-10	19.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	19.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	19.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	19.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	19.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	19.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	318	308	318	308	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1365	1407	1365	1407	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1365	1407	1365	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	73	67	73	67	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	73	67	73	67	0.00
10/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1108	1166	1108	1166	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1108	1166	1108	1166	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	257	249	257	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	257	249	257	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	257	249	257	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	257	249	257	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	257	249	257	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	257	249	257	249	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1705	1748	1705	1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1705	1748	1705	1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1705	1748	1705	1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1705	1748	1705	1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1705	1748	1705	1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1705	1748	1705	1748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1705	1748	1705	1748	0.00
10/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	21	19	21	19	1000.00
10/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	21	19	21	19	1000.00
10/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	21	19	21	19	1000.00
10/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2106	2168	2106	2168	0.00
10/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2106	2168	2106	2168	0.00
10/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2106	2168	2106	2168	0.00
10/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	327	317	327	317	0.00
10/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1981	2026	1981	2026	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	39	36	39	36	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1624	1684	1624	1684	0.00
10/07/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	23	22	23	22	0.00
10/07/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2008	2070	2008	2070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	18	17	18	17	0.00
10/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	18	17	18	17	0.00
10/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	18	17	18	17	0.00
10/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2203	2265	2203	2265	0.00
10/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2203	2265	2203	2265	0.00
10/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2203	2265	2203	2265	0.00
10/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	88	86	88	86	0.00
10/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	88	86	88	86	0.00
10/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	88	86	88	86	0.00
10/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2429	2475	2429	2475	0.00
10/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2429	2475	2429	2475	0.00
10/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2429	2475	2429	2475	0.00
10/07/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	83	80	83	80	0.00
10/07/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2524	2569	2524	2569	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	137	133	137	133	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1778	1822	1778	1822	0.00
10/07/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	28	26	28	26	0.00
10/07/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1863	1924	1863	1924	0.00
10/07/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	58	56	58	56	0.00
10/07/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	58	56	58	56	0.00
10/07/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	58	56	58	56	0.00
10/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	58	56	58	56	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	58	56	58	56	0.00
10/07/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3099	3145	3099	3145	0.00
10/07/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3099	3145	3099	3145	0.00
10/07/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3099	3145	3099	3145	0.00
10/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3099	3145	3099	3145	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3099	3145	3099	3145	0.00
10/07/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	178	172	178	172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1419	1461	1419	1461	0.00
10/07/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	21	20	21	20	0.00
10/07/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4862	4910	4862	4910	0.00
10/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	351	337	351	337	0.00
10/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	351	337	351	337	0.00
10/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	351	337	351	337	0.00
10/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	692	726	692	726	0.00
10/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	692	726	692	726	0.00
10/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	692	726	692	726	0.00
10/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	222	215	222	215	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	222	215	222	215	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	222	215	222	215	0.00
10/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1969	2014	1969	2014	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1969	2014	1969	2014	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1969	2014	1969	2014	0.00
10/07/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	346	334	346	334	0.00
10/07/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1243	1283	1243	1283	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	899	865	899	865	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	140	154	140	154	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	65	63	65	63	0.00
10/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2906	2952	2906	2952	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	54	51	54	51	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1339	1399	1339	1399	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	49	46	49	46	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1434	1494	1434	1494	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	44	41	44	41	0.00
10/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1529	1589	1529	1589	0.00
10/07/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	116	113	116	113	0.00
10/07/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3214	3262	3214	3262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	111	108	111	108	0.00
10/07/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3309	3357	3309	3357	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	465	449	465	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	465	449	465	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	465	449	465	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	465	449	465	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	465	449	465	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	465	449	465	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	465	449	465	449	0.00
10/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	863	898	863	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	863	898	863	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	863	898	863	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	863	898	863	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	863	898	863	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	863	898	863	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	863	898	863	898	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	64	62	64	62	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4611	4661	4611	4661	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	925	892	925	892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	925	892	925	892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	925	892	925	892	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	272	291	272	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	272	291	272	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	272	291	272	291	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	959	928	959	928	0.00
10/07/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	959	928	959	928	0.00
10/07/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	959	928	959	928	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	959	928	959	928	0.00
10/07/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	413	436	413	436	0.00
10/07/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	413	436	413	436	0.00
10/07/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	413	436	413	436	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	413	436	413	436	0.00
10/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	404	392	404	392	0.00
10/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1558	1600	1558	1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	314	305	314	305	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2068	2113	2068	2113	0.00
10/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	138	134	138	134	0.00
10/07/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	138	134	138	134	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	138	134	138	134	0.00
10/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3992	4043	3992	4043	0.00
10/07/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3992	4043	3992	4043	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3992	4043	3992	4043	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1011	974	1011	974	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	102	113	102	113	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	311	299	311	299	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	802	838	802	838	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	86	83	86	83	0.00
10/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2476	2522	2476	2522	0.00
10/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	413	401	413	401	0.00
10/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1517	1559	1517	1559	0.00
10/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	141	137	141	137	0.00
10/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3945	3995	3945	3995	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	956	922	956	922	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	253	271	253	271	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	309	299	309	299	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1407	1448	1407	1448	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	3.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	356	344	356	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	356	344	356	344	0.00
10/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	3.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1203	1243	1203	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1203	1243	1203	1243	0.00
10/07/2009	\$ / R On 15-March-10	21.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	21.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	21.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	21.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	21.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	21.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	20.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	89	86	89	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	89	86	89	86	0.00
10/07/2009	\$ / R On 15-March-10	21.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	19.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	21.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	21.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	19.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	21.15	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	21.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	19.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	21.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	19.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	20.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3836	3886	3836	3886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3836	3886	3836	3886	0.00
10/07/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	105	97	105	97	0.00
10/07/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	840	895	840	895	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1157	1119	1157	1119	0.00
10/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	155	168	155	168	0.00
10/07/2009	\$ / R On 14-June-10	22.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	22.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	20.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	21.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	21.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	1262	1220	1262	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	21.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	21.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	21.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	1262	1220	1262	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1262	1220	1262	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1262	1220	1262	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1262	1220	1262	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1262	1220	1262	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1262	1220	1262	1220	0.00
10/07/2009	\$ / R On 14-June-10	22.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	22.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	20.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	21.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	21.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.80	Put	Currency Future	216	228	216	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	17.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	21.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	21.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	21.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	216	228	216	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	216	228	216	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	216	228	216	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	216	228	216	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	216	228	216	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	216	228	216	228	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1300	1257	1300	1257	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	204	215	204	215	0.00
10/07/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	523	507	523	507	0.00
10/07/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1127	1165	1127	1165	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	498	483	498	483	0.00
10/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1202	1241	1202	1241	0.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 15-March-10			Currency Future	13.9300	13.8659	13.9272	13.8659	27.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00
10/07/2009	£ / R On 14-June-10			Currency Future	14.1500	14.0877	14.1540	14.0877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-September-09			Currency Future	13.4700	13.3870	13.4677	13.3870	22841.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-December-09			Currency Future	13.7000	13.6424	13.6979	13.6424	13794.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	428	378	428	378	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	411	441	411	441	0.00
10/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	693	654	693	654	0.00
10/07/2009	£ / R On 14-December-09	7.00	Call	Currency Future	693	654	693	654	0.00
10/07/2009	£ / R On 14-December-09	7.25	Call	Currency Future	693	654	693	654	0.00
10/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	645	661	645	661	0.00
10/07/2009	£ / R On 14-December-09	7.00	Put	Currency Future	645	661	645	661	0.00
10/07/2009	£ / R On 14-December-09	7.25	Put	Currency Future	645	661	645	661	0.00
10/07/2009	£ / R On 14-September-09	9.25	Call	Currency Future	408	359	408	359	0.00
10/07/2009	£ / R On 14-September-09	9.25	Put	Currency Future	440	472	440	472	0.00
10/07/2009	£ / R On 14-June-10	5.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	14.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	12.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	10.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	8.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	5.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	4.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	3.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	2.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	14.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	12.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	10.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	8.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	5.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	4.55	Call	Currency Future	347	338	347	338	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
10/07/2009	£ / R On 14-June-10	3.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	2.55	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	14.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	12.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	10.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	8.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	5.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	4.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	3.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	2.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	14.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	12.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	10.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	8.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	5.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	4.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	3.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	2.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.80	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.30	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.20	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.10	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.00	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.05	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.95	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.85	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.75	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.55	Call	Currency Future	347	338	347	338	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
10/07/2009	£ / R On 14-June-10	6.45	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.35	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.25	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.15	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.70	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.20	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	7.10	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	7.00	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.90	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.80	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.70	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.60	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.50	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.40	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.30	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	6.65	Call	Currency Future	347	338	347	338	12179.00
10/07/2009	£ / R On 14-June-10	5.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	14.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	12.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	10.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	8.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	5.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	4.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	3.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	2.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	14.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	12.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	10.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	8.55	Put	Currency Future	3693	3750	3693	3750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-June-10	5.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	4.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	3.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	2.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	14.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	12.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	10.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	8.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	5.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	4.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	3.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	2.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	14.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	12.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	10.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	8.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	5.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	4.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	3.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	2.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.80	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.30	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.20	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.10	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.00	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.05	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.95	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.85	Put	Currency Future	3693	3750	3693	3750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-June-10	6.75	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.55	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.45	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.35	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.25	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.15	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.20	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	7.10	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	7.00	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.90	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.80	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.60	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.50	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.40	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.30	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-June-10	6.65	Put	Currency Future	3693	3750	3693	3750	0.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	388	341	388	341	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	470	504	470	504	0.00
10/07/2009	£ / R On 14-December-09	8.50	Call	Currency Future	715	675	715	675	0.00
10/07/2009	£ / R On 14-December-09	8.50	Put	Currency Future	617	633	617	633	0.00
10/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	10.95	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	10.95	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	634	598	634	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.00	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	16.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	8.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	7.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	5.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	17.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	16.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	10.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	8.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	7.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	5.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	18.25	Call	Currency Future	634	598	634	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	16.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	7.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	6.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.40	Call	Currency Future	634	598	634	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	634	598	634	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	634	598	634	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.95	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.20	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.00	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.90	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	634	598	634	598	0.00
10/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	634	598	634	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.95	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.95	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.00	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	16.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	8.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	7.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	5.80	Put	Currency Future	736	755	736	755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	17.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	16.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	8.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	7.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	5.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	18.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	16.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	7.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	6.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	736	755	736	755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	736	755	736	755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	736	755	736	755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.95	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	736	755	736	755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	12.20	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.00	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.90	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	736	755	736	755	0.00
10/07/2009	£ / R On 14-June-10	9.25	Call	Currency Future	963	936	963	936	0.00
10/07/2009	£ / R On 14-June-10	9.25	Put	Currency Future	1159	1198	1159	1198	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	548	516	548	516	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	900	924	900	924	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	437	410	437	410	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1189	1218	1189	1218	0.00
10/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	462	434	462	434	0.00
10/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1114	1142	1114	1142	0.00
10/07/2009	£ / R On 14-September-09	6.75	Call	Currency Future	77	64	77	64	0.00
10/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	77	64	77	64	0.00
10/07/2009	£ / R On 14-September-09	7.00	Call	Currency Future	77	64	77	64	0.00
10/07/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1859	1927	1859	1927	0.00
10/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1859	1927	1859	1927	0.00
10/07/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1859	1927	1859	1927	0.00
10/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	110	92	110	92	0.00
10/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1492	1555	1492	1555	0.00
10/07/2009	£ / R On 14-September-09	7.00	Call	Currency Future	88	73	88	73	0.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	88	73	88	73	0.00
10/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	88	73	88	73	0.00
10/07/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1720	1786	1720	1786	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1720	1786	1720	1786	0.00
10/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1720	1786	1720	1786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	96	80	96	80	0.00
10/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	96	80	96	80	0.00
10/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	96	80	96	80	0.00
10/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	96	80	96	80	0.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	96	80	96	80	0.00
10/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1628	1693	1628	1693	0.00
10/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1628	1693	1628	1693	0.00
10/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1628	1693	1628	1693	0.00
10/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1628	1693	1628	1693	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1628	1693	1628	1693	0.00
10/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	105	87	105	87	0.00
10/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1537	1600	1537	1600	0.00
10/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	80	66	80	66	0.00
10/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	80	66	80	66	0.00
10/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	80	66	80	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1813	1879	1813	1879	0.00
10/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1813	1879	1813	1879	0.00
10/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1813	1879	1813	1879	0.00
10/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	126	106	126	106	0.00
10/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	126	106	126	106	0.00
10/07/2009	£ / R On 14-September-09	8.00	Call	Currency Future	126	106	126	106	0.00
10/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1358	1419	1358	1419	0.00
10/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1358	1419	1358	1419	0.00
10/07/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1358	1419	1358	1419	0.00
10/07/2009	£ / R On 14-September-09	6.75	Call	Currency Future	65	54	65	54	0.00
10/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	65	54	65	54	0.00
10/07/2009	£ / R On 14-September-09	7.00	Call	Currency Future	65	54	65	54	0.00
10/07/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2047	2117	2047	2117	0.00
10/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2047	2117	2047	2117	0.00
10/07/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2047	2117	2047	2117	0.00
10/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	62	52	62	52	0.00
10/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	62	52	62	52	0.00
10/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	62	52	62	52	0.00
10/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2095	2165	2095	2165	0.00
10/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2095	2165	2095	2165	0.00
10/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2095	2165	2095	2165	0.00
10/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	115	96	115	96	0.00
10/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	115	96	115	96	0.00
10/07/2009	£ / R On 14-September-09	8.00	Call	Currency Future	115	96	115	96	0.00
10/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1447	1509	1447	1509	0.00
10/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1447	1509	1447	1509	0.00
10/07/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1447	1509	1447	1509	0.00
10/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	68	56	68	56	0.00
10/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	68	56	68	56	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	68	56	68	56	0.00
10/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2000	2069	2000	2069	0.00
10/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2000	2069	2000	2069	0.00
10/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2000	2069	2000	2069	0.00
10/07/2009	£ / R On 14-September-09	265.00	Call	Currency Future	248	213	248	213	0.00
10/07/2009	£ / R On 14-September-09	265.00	Put	Currency Future	780	826	780	826	0.00
10/07/2009	£ / R On 14-September-09	9.25	Call	Currency Future	214	183	214	183	0.00
10/07/2009	£ / R On 14-September-09	9.25	Put	Currency Future	896	946	896	946	0.00
10/07/2009	£ / R On 14-September-09	9.00	Call	Currency Future	132	111	132	111	0.00
10/07/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1314	1374	1314	1374	0.00
10/07/2009	£ / R On 14-September-09	9.25	Call	Currency Future	84	69	84	69	0.00
10/07/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1766	1832	1766	1832	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	413	388	413	388	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1265	1295	1265	1295	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	391	367	391	367	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1343	1374	1343	1374	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	371	347	371	347	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1423	1455	1423	1455	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	300	281	300	281	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1752	1789	1752	1789	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	391	367	391	367	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1343	1374	1343	1374	0.00
10/07/2009	£ / R On 14-December-09	6.50	Call	Currency Future	316	296	316	296	0.00
10/07/2009	£ / R On 14-December-09	7.25	Call	Currency Future	316	296	316	296	0.00
10/07/2009	£ / R On 14-December-09	9.00	Call	Currency Future	316	296	316	296	0.00
10/07/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1668	1704	1668	1704	0.00
10/07/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1668	1704	1668	1704	0.00
10/07/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1668	1704	1668	1704	0.00
10/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	8.70	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	7.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	11.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	10.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	8.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	7.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	9.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	7.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.50	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.55	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	19.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.50	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	19.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.75	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.65	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	18.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	18.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.75	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	17.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.80	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.50	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	16.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.70	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.75	Call	Currency Future	598	563	598	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.55	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.45	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.40	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	15.25	Call	Currency Future	598	563	598	563	0.00
10/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	8.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	7.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	11.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	10.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	8.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	7.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	9.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	7.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	17.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.25	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.00	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	18.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.25	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	19.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.75	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	18.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.25	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.25	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.75	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	17.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.40	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	16.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	16.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.70	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.75	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.55	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.45	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	800	821	800	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.40	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	15.25	Put	Currency Future	800	821	800	821	0.00
10/07/2009	£ / R On 14-December-09	8.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.20	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	6.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.45	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	5.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	3.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	7.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	6.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	4.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	3.30	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.70	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.25	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.25	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	10.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	9.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.70	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.40	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.20	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.00	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.90	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.80	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.70	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.60	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.50	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.40	Call	Currency Future	449	422	449	422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.15	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	9.05	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.95	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.75	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.65	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.55	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.45	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.35	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.25	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.85	Call	Currency Future	449	422	449	422	0.00
10/07/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1151	1179	1151	1179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1151	1179	1151	1179	0.00
10/07/2009	£ / R On 14-September-09	8.00	Call	Currency Future	369	323	369	323	0.00
10/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	369	323	369	323	0.00
10/07/2009	£ / R On 14-September-09	8.00	Put	Currency Future	502	536	502	536	0.00
10/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	502	536	502	536	0.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00
10/07/2009	€ / R On 15-March-10			Currency Future	11.9900	11.9482	11.9886	11.9482	86.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00
10/07/2009	€ / R On 14-September-09			Currency Future	11.5900	11.5325	11.5900	11.5325	22068.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-December-09			Currency Future	11.7900	11.7531	11.7889	11.7531	11531.00
10/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	100	88	100	88	100.00
10/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	100	88	100	88	100.00
10/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1010	1055	1010	1055	0.00
10/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1010	1055	1010	1055	0.00
10/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	427	411	427	411	13387.00
10/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	838	858	838	858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	80	76	80	76	12452.00
10/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2892	2923	2892	2923	0.00
10/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	115	101	115	101	0.00
10/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	925	968	925	968	0.00
10/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	5.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	14.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	5.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	5.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	5.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	3.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	3.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	141	124	141	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	5.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	5.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.50	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	141	124	141	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	141	124	141	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	3.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	15.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	6.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	3.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	141	124	141	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	4.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	3.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	141	124	141	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	141	124	141	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.75	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	141	124	141	124	0.00
10/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	5.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	14.25	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	5.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	5.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	5.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	3.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	3.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	5.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	5.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.35	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	6.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.75	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	3.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	15.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	3.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	4.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	3.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.75	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	801	841	801	841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	801	841	801	841	0.00
10/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	374	359	374	359	0.00
10/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	985	1006	985	1006	0.00
10/07/2009	€ / R On 14-September-09	6.50	Call	Currency Future	107	94	107	94	0.00
10/07/2009	€ / R On 14-September-09	6.50	Put	Currency Future	967	1012	967	1012	0.00
10/07/2009	€ / R On 14-December-09	7.75	Call	Currency Future	308	296	308	296	0.00
10/07/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1219	1243	1219	1243	0.00
10/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	82	72	82	72	0.00
10/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	82	72	82	72	0.00
10/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	82	72	82	72	0.00
10/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	82	72	82	72	0.00
10/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1142	1189	1142	1189	0.00
10/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1142	1189	1142	1189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1142	1189	1142	1189	0.00
10/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1142	1189	1142	1189	0.00
10/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	228	218	228	218	0.00
10/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1639	1665	1639	1665	0.00
10/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	6.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	42	37	42	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	6.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	42	37	42	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	42	37	42	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.75	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	42	37	42	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.35	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.85	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	42	37	42	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	42	37	42	37	0.00
10/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1602	1655	1602	1655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1602	1655	1602	1655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1602	1655	1602	1655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1602	1655	1602	1655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1602	1655	1602	1655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1602	1655	1602	1655	0.00
10/07/2009	€ / R On 14-September-09	265.00	Call	Currency Future	17	15	17	15	0.00
10/07/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2327	2383	2327	2383	0.00
10/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	31	27	31	27	0.00
10/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1841	1895	1841	1895	0.00
10/07/2009	€ / R On 14-September-09	265.00	Call	Currency Future	10	9	10	9	0.00
10/07/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2820	2876	2820	2876	0.00
10/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	13	11	13	11	0.00
10/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2573	2629	2573	2629	0.00
10/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	12	10	12	10	0.00
10/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2672	2728	2672	2728	0.00
10/07/2009	€ / R On 14-September-09	16.05	Call	Currency Future	55	48	55	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	15.85	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.75	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.00	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.45	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.35	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.25	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.35	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.05	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.85	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.40	Call	Currency Future	55	48	55	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	18.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.45	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.35	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.25	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.15	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.05	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.95	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.85	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.75	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.50	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.50	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	18.00	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.80	Call	Currency Future	55	48	55	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	17.05	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.95	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.85	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.75	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.45	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.35	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.25	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.15	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.05	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.95	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.85	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.75	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.50	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.10	Call	Currency Future	55	48	55	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	16.00	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.05	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.50	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.50	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.45	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.35	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.25	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.20	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.00	Call	Currency Future	55	48	55	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	14.90	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.80	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.70	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	15.05	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.95	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.85	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.75	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.65	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.55	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.45	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.35	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	55	48	55	48	0.00
10/07/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1415	1466	1415	1466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1415	1466	1415	1466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1415	1466	1415	1466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1415	1466	1415	1466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1415	1466	1415	1466	0.00
10/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	241	231	241	231	0.00
10/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1553	1578	1553	1578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	8.25	Call	Currency Future	161	155	161	155	0.00
10/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	161	155	161	155	0.00
10/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	161	155	161	155	0.00
10/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	161	155	161	155	0.00
10/07/2009	€ / R On 14-December-09	9.25	Call	Currency Future	161	155	161	155	0.00
10/07/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2173	2202	2173	2202	0.00
10/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2173	2202	2173	2202	0.00
10/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2173	2202	2173	2202	0.00
10/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2173	2202	2173	2202	0.00
10/07/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2173	2202	2173	2202	0.00
10/07/2009	€ / R On 14-December-09	6.60	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.10	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.95	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.80	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.05	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.95	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.85	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.75	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	10.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	9.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	4.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	3.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	1.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	0.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	12.50	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	11.00	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	272	261	272	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	5.00	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	3.50	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	2.00	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	0.50	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	11.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	9.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	8.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	5.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	3.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	2.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	0.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.55	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	8.30	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	8.00	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	272	261	272	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	7.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.55	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.35	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.25	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.05	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.10	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.00	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.45	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.35	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.25	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.75	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	272	261	272	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.10	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	7.00	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.60	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.50	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	272	261	272	261	0.00
10/07/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1383	1408	1383	1408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1383	1408	1383	1408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1383	1408	1383	1408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1383	1408	1383	1408	0.00
10/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	87	77	87	77	0.00
10/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1097	1144	1097	1144	0.00
10/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.55	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	14.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.60	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.05	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	7.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	5.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	4.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	3.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	6.65	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	5.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	3.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.25	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	14.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	123	108	123	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.75	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.44	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	16.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	16.35	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	14.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	16.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	16.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	16.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	16.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.45	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	5.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.85	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	5.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	4.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	3.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	6.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	5.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	3.65	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.25	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	14.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	883	926	883	926	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.75	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.44	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	94	82	94	82	0.00
10/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1054	1100	1054	1100	0.00
10/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	350	336	350	336	0.00
10/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1061	1083	1061	1083	0.00
10/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	328	315	328	315	0.00
10/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1140	1162	1140	1162	0.00
10/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	161	142	161	142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	721	760	721	760	0.00
10/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	123	108	123	108	0.00
10/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	883	926	883	926	0.00
10/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	62	55	62	55	0.00
10/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1322	1372	1322	1372	0.00
10/07/2009	€ / R On 14-December-09	8.50	Call	Currency Future	387	371	387	371	0.00
10/07/2009	€ / R On 14-December-09	8.50	Put	Currency Future	948	968	948	968	0.00
10/07/2009	€ / R On 14-December-09	14.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	12.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	10.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	8.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	4.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	3.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	2.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	14.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	12.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	10.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	8.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	4.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	3.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	2.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	14.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	12.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	10.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	4.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	3.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.95	Call	Currency Future	318	305	318	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
10/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.15	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.00	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.90	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.10	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	12.55	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	11.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	9.55	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	8.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	3.55	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	2.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	0.55	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	11.10	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	9.60	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.10	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	3.60	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	2.10	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	0.60	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	12.85	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	11.35	Call	Currency Future	318	305	318	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
10/07/2009	€ / R On 14-December-09	9.85	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	8.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	5.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	3.85	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	2.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	0.85	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.25	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.25	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.75	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.35	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	318	305	318	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
10/07/2009	€ / R On 14-December-09	7.10	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	7.00	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.60	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.50	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	318	305	318	305	0.00
10/07/2009	€ / R On 14-December-09	14.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	10.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	5.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	4.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	2.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	14.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	10.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	8.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	5.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	4.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	3.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	2.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	14.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	10.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	4.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	3.35	Put	Currency Future	1179	1202	1179	1202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1179	1202	1179	1202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1179	1202	1179	1202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1179	1202	1179	1202	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00
10/07/2009	AL12 On 06-August-09			Index Future	311.1300	310.8340	311.1330	310.8340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.3800	244.3680	244.3800	7.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL37 On 06-August-09			Index Future	275.0500	274.8680	275.0530	274.8680	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00
10/07/2009	AL7T On 06-August-09			Index Future	306.7900	306.2250	306.7850	306.2250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 06-August-09			Index Future	286.1200	285.7480	286.1240	285.7480	644.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00
10/07/2009	ALBI On 05-November-09			Index Future	291.2600	290.8730	291.2570	290.8730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 04-February-10			Index Future	128.2000	128.1180	128.1970	128.1180	0.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 06-August-09			Index Future	123.5800	123.5010	123.5770	123.5010	2.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	CRD1 On 05-November-09			Index Future	125.8200	125.7410	125.8190	125.7410	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 04-February-10			jGovi	298.7500	298.3440	298.7465	298.3440	0.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 06-August-09			jGovi	288.0400	287.6500	288.0375	287.6500	567.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	GOVI On 05-November-09			jGovi	293.2000	292.8095	293.2045	292.8095	0.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800		7.8820	0.0054	0.0055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J153 On 31-August-10			jSwap	7.8800	7.8820	0.0054	0.0055	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J157 On 15-September-15			jSwap	9.0000	9.0020	0.0128	0.0125	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J186 On 21-December-26			jSwap	8.6000	8.6010	0.0977	0.0975	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J201 On 22-December-14			jSwap	8.8700	8.8710	0.0593	0.0595	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J203 On 15-September-17			jSwap	9.1300	9.1270	0.0986	0.0987	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J204 On 21-December-18			jSwap	9.1100	9.1170	0.1026	0.1028	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00
10/07/2009	J207 On 15-January-20			jSwap	9.1800	9.1890	0.0854	0.0858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 04-February-10			jFra	7.3800	7.3930	0.0181	0.0181	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00
10/07/2009	JFRA On 06-May-10			jFra	7.6400	7.6690	0.0187	0.0188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 04-February-10			jNote	9.0200	9.0210	0.3629	0.3631	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 06-August-09			jNote	8.7600	8.7670	0.3552	0.3556	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN05 On 05-November-09			jNote	8.8800	8.8840	0.3588	0.3591	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 04-February-10			jNote	9.1400	9.1460	0.5973	0.5977	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5948	0.5952	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JN10 On 05-November-09			jNote	9.0800	9.0890	0.5963	0.5967	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-July-09			jRod	7.6000	7.6000	0.0004	0.0008	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 31-August-09			jRod	7.3500	7.3620	0.0011	0.0014	0.00
10/07/2009	JROD On 30-September-09			jRod	7.5400	7.5560	0.0006	0.0009	0.00
10/07/2009	JROD On 30-September-09			jRod	7.5400	7.5560	0.0006	0.0009	0.00
10/07/2009	JROD On 30-September-09			jRod	7.5400	7.5560	0.0006	0.0009	0.00
10/07/2009	JROD On 30-September-09			jRod	7.5400	7.5560	0.0006	0.0009	0.00
10/07/2009	JROD On 30-September-09			jRod	7.5400	7.5560	0.0006	0.0009	0.00
10/07/2009	JROD On 30-September-09			jRod	7.5400	7.5560	0.0006	0.0009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-October-09			jRod	7.6800	7.6850	0.0011	0.0014	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00
10/07/2009	JROD On 30-November-09			jRod	7.6300	7.6340	0.0013	0.0016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	OTH1 On 04-February-10			Index Future	285.8700	285.5420	285.8660	285.5420	0.00
10/07/2009	OTH1 On 04-February-10			Index Future	285.8700	285.5420	285.8660	285.5420	0.00
10/07/2009	OTH1 On 04-February-10			Index Future	285.8700	285.5420	285.8660	285.5420	0.00
10/07/2009	OTH1 On 04-February-10			Index Future	285.8700	285.5420	285.8660	285.5420	0.00
10/07/2009	OTH1 On 04-February-10			Index Future	285.8700	285.5420	285.8660	285.5420	0.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00
10/07/2009	OTH1 On 06-August-09			Index Future	275.5700	275.2520	275.5650	275.2520	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	OTH1 On 05-November-09			Index Future	280.5600	280.2450	280.5640	280.2450	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 06-August-09			Bond Future	7.3100	7.3050	111.4838	111.4838	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
10/07/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1239	1239	1239	1239	0.00
10/07/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	18	18	18	18	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 04-February-10			Bond Future	8.8400	8.8550	125.6673	125.6087	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-May-10			Bond Future	8.8800	8.8890	121.4063	121.3453	0.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00
10/07/2009	R157 On 06-August-09			Bond Future	8.6600	8.6690	128.0370	127.9786	9090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09			Bond Future	8.7600	8.7720	123.3858	123.3246	0.00
10/07/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	290	288	290	288	0.00
10/07/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6945	7004	6945	7004	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 04-February-10			Bond Future	9.2800	9.2980	111.7539	111.5540	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-May-10			Bond Future	9.3000	9.3260	114.0635	113.8657	0.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00
10/07/2009	R186 On 06-August-09			Bond Future	9.1800	9.1970	112.8567	112.6608	12409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09			Bond Future	9.2300	9.2510	114.8840	114.6815	0.00
10/07/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	224	218	224	218	5000.00
10/07/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	18050	18247	18050	18247	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 04-February-10			Bond Future	8.9100	8.9370	100.5510	100.4583	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-May-10			Bond Future	8.9500	8.9740	102.6339	102.5415	0.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 06-August-09			Bond Future	8.7600	8.7760	101.2031	101.1149	2.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09			Bond Future	8.8400	8.8600	103.0225	102.9338	0.00
10/07/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	218	212	218	212	0.00
10/07/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5804	5887	5804	5887	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 04-February-10			Bond Future	9.3400	9.3520	97.5002	97.4384	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00
10/07/2009	R203 On 06-May-10			Bond Future	9.3800	9.3950	95.3449	95.2796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 06-August-09			Bond Future	9.1800	9.1950	98.0963	98.0366	1570.00
10/07/2009	R203 On 05-November-09			Bond Future	9.2600	9.2750	95.6896	95.6314	0.00
10/07/2009	R203 On 05-November-09			Bond Future	9.2600	9.2750	95.6896	95.6314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R204 On 04-February-10			Bond Future	9.3400	9.3830	93.1337	92.8808	0.00
10/07/2009	R204 On 04-February-10			Bond Future	9.3400	9.3830	93.1337	92.8808	0.00
10/07/2009	R204 On 04-February-10			Bond Future	9.3400	9.3830	93.1337	92.8808	0.00
10/07/2009	R204 On 04-February-10			Bond Future	9.3400	9.3830	93.1337	92.8808	0.00
10/07/2009	R204 On 04-February-10			Bond Future	9.3400	9.3830	93.1337	92.8808	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-May-10			Bond Future	9.3800	9.4240	95.0621	94.8089	0.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 06-August-09			Bond Future	9.2000	9.2430	93.6845	93.4437	910.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09			Bond Future	9.2700	9.3160	95.3703	95.1233	0.00
10/07/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	149	138	149	138	0.00
10/07/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	11128	11365	11128	11365	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 04-February-10			Bond Future	8.9400	8.9730	95.8348	95.7179	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-May-10			Bond Future	8.9800	9.0230	97.8205	97.7040	0.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00
10/07/2009	R206 On 06-August-09			Bond Future	8.7600	8.7890	96.0307	95.9186	1775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09			Bond Future	8.8500	8.8830	97.7574	97.6441	0.00
10/07/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	179	170	179	170	0.00
10/07/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4810	4915	4810	4915	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 04-February-10			Bond Future	9.4300	9.4730	86.6372	86.3839	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00
10/07/2009	R207 On 06-May-10			Bond Future	9.4700	9.5160	88.4343	88.1740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	600.00
10/07/2009	R207 On 06-August-09			Bond Future	9.3000	9.3420	87.0438	86.7929	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
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00
10/07/2009	R207 On 05-November-09			Bond Future	9.3700	9.4100	88.6057	88.3535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-May-10			Bond Future	9.5900	9.6110	81.8313	81.6864	0.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 06-August-09			Bond Future	9.3700	9.3970	84.1060	83.9657	120.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R208 On 05-November-09			Bond Future	9.4300	9.4530	82.2852	82.1410	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 04-February-10			Bond Future	8.8400	8.8610	76.0167	75.8426	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-May-10			Bond Future	8.8500	8.8720	74.4317	74.2581	0.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00
10/07/2009	R209 On 06-August-09			Bond Future	8.7800	8.8010	76.3817	76.2134	4603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	R209 On 05-November-09			Bond Future	8.8100	8.8330	74.6055	74.4383	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 04-February-10			Index Future	294.9500	294.5550	294.9490	294.5550	0.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00
10/07/2009	TRT1 On 06-August-09			Index Future	284.3200	283.9410	284.3200	283.9410	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	TRT1 On 05-November-09			Index Future	289.4800	289.0910	289.4780	289.0910	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 15-March-10			Currency Future	6.5700	6.5646	6.5672	6.5646	0.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-September-09			Currency Future	6.4300	6.4188	6.4318	6.4188	179046.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09			Currency Future	6.5000	6.4999	6.5008	6.4999	455.00
10/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	325	326	325	326	0.00
10/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	274	276	274	276	0.00
10/07/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	377	378	377	378	0.00
10/07/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	226	228	226	228	0.00
10/07/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	135	131	135	131	0.00
10/07/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	253	262	253	262	0.00
10/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	246	247	246	247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	246	247	246	247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	246	247	246	247	0.00
10/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	395	397	395	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	395	397	395	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	395	397	395	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	395	397	395	397	0.00
10/07/2009	ZAAD On 14-December-09	21.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	281	282	281	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	281	282	281	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	281	282	281	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	281	282	281	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	281	282	281	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	281	282	281	282	0.00
10/07/2009	ZAAD On 14-December-09	21.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	21.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	21.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	330	332	330	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	21.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	21.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	21.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	21.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	330	332	330	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	330	332	330	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	330	332	330	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	330	332	330	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	330	332	330	332	0.00
10/07/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	106	103	106	103	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	106	103	106	103	0.00
10/07/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	325	334	325	334	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	325	334	325	334	0.00
10/07/2009	ZAAD On 14-December-09	19.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	17.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	19.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	17.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	19.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	17.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	19.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	17.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	19.30	Call	Currency Future	435	435	435	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	19.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	17.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	435	435	435	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	435	435	435	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	435	435	435	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	435	435	435	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	435	435	435	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	435	435	435	435	0.00
10/07/2009	ZAAD On 14-December-09	19.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	17.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	19.65	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	17.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	19.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	17.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	19.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	17.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	19.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	19.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	17.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	184	185	184	185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	184	185	184	185	0.00
10/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	84	81	84	81	0.00
10/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	402	412	402	412	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	66	64	66	64	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	484	495	484	495	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	52	51	52	51	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	571	582	571	582	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	42	40	42	40	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	660	672	660	672	0.00
10/07/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	24	24	24	24	0.00
10/07/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	892	905	892	905	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	33	32	33	32	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	752	764	752	764	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	27	26	27	26	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	845	857	845	857	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	18	17	18	17	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	18	17	18	17	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1036	1049	1036	1049	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1036	1049	1036	1049	0.00
10/07/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	15	14	15	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	15	14	15	14	0.00
10/07/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1133	1146	1133	1146	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	328	316	328	316	0.00
10/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	96	97	96	97	0.00
10/07/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	147	148	147	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	147	148	147	148	0.00
10/07/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	16.70	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	16.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	16.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	16.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	16.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	16.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	696	698	696	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	696	698	696	698	0.00
10/07/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	696	698	696	698	0.00