



Derivatives Weekly Statistics Report

From 2009/08/31 To 2009/09/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10			Currency Future	7.9100	8.0279	7.9149	8.0279	4042.00
04/09/2009	\$ / R On 14-June-10			Currency Future	8.0400	8.1570	8.0410	8.1570	360.00
04/09/2009	\$ / R On 14-September-09			Currency Future	7.6600	7.7667	7.6556	7.7667	278651.00
04/09/2009	\$ / R On 13-September-10			Currency Future	8.1600	8.2844	8.1644	8.2844	0.00
04/09/2009	\$ / R On 14-December-09			Currency Future	7.7900	7.8992	7.7867	7.8992	112553.00
04/09/2009	\$ / R On 13-December-10			Currency Future	8.2800	8.3953	8.2763	8.3953	0.00
04/09/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	586	649	586	649	0.00
04/09/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	321	272	321	272	0.00
04/09/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	408	454	408	454	0.00
04/09/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	543	476	543	476	0.00
04/09/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	318	354	318	354	0.00
04/09/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	753	676	753	676	0.00
04/09/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	126	140	126	140	0.00
04/09/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1862	1762	1862	1762	0.00
04/09/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	188	204	188	204	0.00
04/09/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2147	2047	2147	2047	0.00
04/09/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	784	854	784	854	0.00
04/09/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	343	297	343	297	0.00
04/09/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	533	582	533	582	0.00
04/09/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	642	575	642	575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	453	495	453	495	0.00
04/09/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	812	738	812	738	0.00
04/09/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	53	106	53	106	0.00
04/09/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	147	90	147	90	0.00
04/09/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	632	683	632	683	0.00
04/09/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	767	699	767	699	0.00
04/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	360	422	360	422	0.00
04/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	273	223	273	223	0.00
04/09/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	274	320	274	320	100.00
04/09/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	387	321	387	321	100.00
04/09/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	176	206	176	206	0.00
04/09/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	640	557	640	557	0.00
04/09/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	62	71	62	71	0.00
04/09/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1475	1372	1475	1372	0.00
04/09/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	735	785	735	785	0.00
04/09/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	858	790	858	790	0.00
04/09/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	375	417	375	417	279.00
04/09/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	610	540	610	540	0.00
04/09/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	499	545	499	545	0.00
04/09/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	708	638	708	638	0.00
04/09/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	30	67	30	67	0.00
04/09/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	225	151	225	151	0.00
04/09/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	599	647	599	647	585.00
04/09/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	834	763	834	763	0.00
04/09/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	335	394	335	394	0.00
04/09/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	298	245	298	245	100.00
04/09/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	241	282	241	282	747.00
04/09/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	454	383	454	383	0.00
04/09/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	226	265	226	265	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
04/09/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	490	416	490	416	0.00
04/09/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	701	750	701	750	0.00
04/09/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	925	854	925	854	0.00
04/09/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	516	563	516	563	0.00
04/09/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	675	606	675	606	0.00
04/09/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	40	85	40	85	0.00
04/09/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	184	118	184	118	0.00
04/09/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	257	300	257	300	200.00
04/09/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	420	351	420	351	0.00
04/09/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	718	767	718	767	0.00
04/09/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	892	822	892	822	0.00
04/09/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	391	435	391	435	0.00
04/09/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	576	507	576	507	0.00
04/09/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	426	473	426	473	0.00
04/09/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	511	445	511	445	0.00
04/09/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	4	12	4	12	110.00
04/09/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	549	445	549	445	110.00
04/09/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	649	702	649	702	0.00
04/09/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	734	668	734	668	0.00
04/09/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	156	183	156	183	50.00
04/09/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	719	633	719	633	0.00
04/09/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	23	53	23	53	0.00
04/09/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	267	186	267	186	25.00
04/09/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	670	716	670	716	117.00
04/09/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	994	921	994	921	0.00
04/09/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	483	528	483	528	140.00
04/09/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	742	671	742	671	0.00
04/09/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	13	32	13	32	2000.00
04/09/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	357	266	357	266	0.00

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04/09/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	257	300	257	300	0.00
04/09/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	420	351	420	351	0.00
04/09/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	360	400	360	400	0.00
04/09/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	645	573	645	573	0.00
04/09/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	468	511	468	511	0.00
04/09/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	777	704	777	704	0.00
04/09/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	17	41	17	41	0.00
04/09/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	312	225	312	225	0.00
04/09/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	1	2	1	2	0.00
04/09/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	945	835	945	835	0.00
04/09/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	213	249	213	249	0.00
04/09/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	526	450	526	450	0.00
04/09/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	425	465	425	465	0.00
04/09/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	884	808	884	808	0.00
04/09/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	7	20	7	20	0.00
04/09/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	452	353	452	353	0.00
04/09/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	188	220	188	220	87.00
04/09/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	601	520	601	520	0.00
04/09/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	294	327	294	327	0.00
04/09/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	829	749	829	749	0.00
04/09/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	400	436	400	436	0.00
04/09/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	959	879	959	879	0.00
04/09/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	306	340	306	340	0.00
04/09/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	791	712	791	712	0.00
04/09/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	6	15	6	15	25.00
04/09/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	500	398	500	398	25.00
04/09/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	439	480	439	480	0.00
04/09/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	848	773	848	773	0.00
04/09/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	10	25	10	25	0.00

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04/09/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	404	308	404	308	0.00
04/09/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	412	450	412	450	0.00
04/09/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	921	843	921	843	0.00
04/09/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	188	220	188	220	0.00
04/09/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	601	520	601	520	0.00
04/09/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	282	314	282	314	0.00
04/09/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	867	786	867	786	0.00
04/09/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	387	423	387	423	0.00
04/09/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	996	916	996	916	0.00
04/09/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	119	209	119	209	13157.00
04/09/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	64	42	64	42	200.00
04/09/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	332	369	332	369	0.00
04/09/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	717	641	717	641	0.00
04/09/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	56	62	56	62	18074.00
04/09/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3191	3084	3191	3084	0.00
04/09/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	174	193	174	193	18074.00
04/09/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1409	1316	1409	1316	0.00
04/09/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	78	85	78	85	29334.00
04/09/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4187	4078	4187	4078	0.00
04/09/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	252	275	252	275	2738.00
04/09/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1611	1518	1611	1518	0.00
04/09/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	1	1	1	1	9676.00
04/09/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5214	5102	5214	5102	0.00
04/09/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	40	85	40	85	0.00
04/09/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	184	118	184	118	0.00
04/09/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	16	17	16	17	260.00
04/09/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2779	2668	2779	2668	0.00
04/09/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	3	2	3	2	1184.00
04/09/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4516	4403	4516	4403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	33	38	33	38	11185.00
04/09/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2146	2039	2146	2039	0.00
04/09/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	681	744	681	744	21795.00
04/09/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	440	387	440	387	0.00
04/09/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	281	306	281	306	21795.00
04/09/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1440	1349	1440	1349	0.00
04/09/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	345	384	345	384	0.00
04/09/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	681	606	681	606	0.00
04/09/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	17	41	17	41	0.00
04/09/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	312	225	312	225	140.00
04/09/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	226	265	226	265	0.00
04/09/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	490	416	490	416	0.00
04/09/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	232	335	232	335	0.00
04/09/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	26	18	26	18	0.00
04/09/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	3	9	3	9	0.00
04/09/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	598	492	598	492	0.00
04/09/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	570	650	570	650	0.00
04/09/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	134	100	134	100	0.00
04/09/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	292	344	292	344	0.00
04/09/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	355	294	355	294	0.00
04/09/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	93	108	93	108	75.00
04/09/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1106	1009	1106	1009	0.00
04/09/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	191	291	191	291	0.00
04/09/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	36	24	36	24	0.00
04/09/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	3	7	3	7	2054.00
04/09/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	647	540	647	540	0.00
04/09/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	0	1	0	1	0.00
04/09/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	1045	934	1045	934	0.00
04/09/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	104	121	104	121	0.00

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04/09/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1017	921	1017	921	0.00
04/09/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	200	234	200	234	0.00
04/09/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	563	484	563	484	0.00
04/09/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	166	194	166	194	0.00
04/09/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	679	595	679	595	0.00
04/09/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	31	33	31	33	28101.00
04/09/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4416	4305	4416	4305	0.00
04/09/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	271	302	271	302	0.00
04/09/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	906	824	906	824	0.00
04/09/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	113	125	113	125	28101.00
04/09/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2048	1947	2048	1947	0.00
04/09/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	376	410	376	410	0.00
04/09/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1035	953	1035	953	0.00
04/09/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	147	172	147	172	247.00
04/09/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	760	673	760	673	0.00
04/09/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	251	279	251	279	0.00
04/09/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	986	901	986	901	0.00
04/09/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	354	386	354	386	0.00
04/09/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1113	1029	1113	1029	0.00
04/09/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	2	6	2	6	0.00
04/09/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	696	589	696	589	0.00
04/09/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	131	152	131	152	0.00
04/09/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	844	753	844	753	0.00
04/09/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	2	4	2	4	25.00
04/09/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	746	638	746	638	0.00
04/09/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	123	144	123	144	0.00
04/09/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	887	794	887	794	0.00
04/09/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	261	290	261	290	0.00
04/09/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	946	862	946	862	0.00

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04/09/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	365	398	365	398	0.00
04/09/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1074	991	1074	991	0.00
04/09/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	139	162	139	162	0.00
04/09/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	802	713	802	713	0.00
04/09/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	166	194	166	194	0.00
04/09/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	679	595	679	595	0.00
04/09/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	139	162	139	162	0.00
04/09/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	802	713	802	713	0.00
04/09/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	156	183	156	183	0.00
04/09/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	719	633	719	633	0.00
04/09/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	0	0	0	0	200.00
04/09/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1295	1184	1295	1184	0.00
04/09/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	1	3	1	3	140.00
04/09/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	796	687	796	687	0.00
04/09/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1	3	1	3	30.00
04/09/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	845	736	845	736	0.00
04/09/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	47	53	47	53	3000.00
04/09/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1760	1654	1760	1654	0.00
04/09/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	413	522	413	522	0.00
04/09/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	7	6	7	6	2000.00
04/09/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	0	1	0	1	15157.00
04/09/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1095	984	1095	984	0.00
04/09/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	242	269	242	269	0.00
04/09/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1027	941	1027	941	0.00
04/09/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	1	3	1	3	0.00
04/09/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	796	687	796	687	0.00
04/09/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	123	144	123	144	0.00
04/09/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	887	794	887	794	0.00
04/09/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	343	375	343	375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1152	1068	1152	1068	0.00
04/09/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	116	135	116	135	0.00
04/09/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	930	836	930	836	0.00
04/09/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	233	259	233	259	0.00
04/09/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1068	981	1068	981	0.00
04/09/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	116	135	116	135	0.00
04/09/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	930	836	930	836	0.00
04/09/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	208	231	208	231	0.00
04/09/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1193	1103	1193	1103	0.00
04/09/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	315	343	315	343	0.00
04/09/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1274	1186	1274	1186	0.00
04/09/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	98	114	98	114	0.00
04/09/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1062	965	1062	965	0.00
04/09/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	333	364	333	364	0.00
04/09/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1192	1107	1192	1107	0.00
04/09/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	110	128	110	128	0.00
04/09/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	973	879	973	879	0.00
04/09/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	306	334	306	334	0.00
04/09/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1315	1227	1315	1227	0.00
04/09/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	0	1	0	1	100.00
04/09/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	995	885	995	885	0.00
04/09/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	187	207	187	207	0.00
04/09/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1322	1230	1322	1230	0.00
04/09/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	0	1	0	1	0.00
04/09/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	1145	1034	1145	1034	0.00
04/09/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	536	613	536	613	13513.00
04/09/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	150	114	150	114	0.00
04/09/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	84	97	84	97	13513.00
04/09/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1197	1097	1197	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	79	92	79	92	0.00
04/09/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1243	1142	1243	1142	0.00
04/09/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	289	315	289	315	21978.00
04/09/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1398	1308	1398	1308	0.00
04/09/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	84	97	84	97	0.00
04/09/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1197	1097	1197	1097	0.00
04/09/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	201	223	201	223	0.00
04/09/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1236	1145	1236	1145	0.00
04/09/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	297	324	297	324	0.00
04/09/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1356	1267	1356	1267	0.00
04/09/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	0	1	0	1	0.00
04/09/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	1045	934	1045	934	0.00
04/09/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	88	102	88	102	0.00
04/09/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1151	1053	1151	1053	0.00
04/09/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	216	240	216	240	0.00
04/09/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1151	1062	1151	1062	0.00
04/09/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	324	353	324	353	0.00
04/09/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1233	1146	1233	1146	0.00
04/09/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	104	121	104	121	0.00
04/09/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1017	921	1017	921	0.00
04/09/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	1	2	1	2	0.00
04/09/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	895	785	895	785	0.00
04/09/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	1245	1134	1245	1134	0.00
04/09/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	75	87	75	87	0.00
04/09/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1289	1188	1289	1188	0.00
04/09/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	158	175	158	175	0.00
04/09/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1543	1447	1543	1447	0.00
04/09/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1395	1284	1395	1284	0.00
04/09/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	65	74	65	74	0.00
04/09/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1428	1325	1428	1325	0.00
04/09/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	148	164	148	164	0.00
04/09/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1633	1536	1633	1536	0.00
04/09/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	240	261	240	261	0.00
04/09/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1699	1604	1699	1604	0.00
04/09/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1544	1433	1544	1433	0.00
04/09/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	56	64	56	64	0.00
04/09/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1569	1465	1569	1465	0.00
04/09/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	134	149	134	149	0.00
04/09/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1769	1671	1769	1671	0.00
04/09/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	222	242	222	242	0.00
04/09/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1831	1735	1831	1735	0.00
04/09/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1644	1533	1644	1533	0.00
04/09/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	51	58	51	58	0.00
04/09/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1665	1559	1665	1559	0.00
04/09/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	49	56	49	56	0.00
04/09/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1712	1606	1712	1606	0.00
04/09/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	143	158	143	158	0.00
04/09/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1678	1581	1678	1581	0.00
04/09/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	233	254	233	254	0.00
04/09/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1742	1647	1742	1647	0.00
04/09/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	56	64	56	64	0.00
04/09/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1569	1465	1569	1465	0.00
04/09/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	126	140	126	140	0.00
04/09/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1862	1762	1862	1762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	211	230	211	230	0.00
04/09/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1920	1823	1920	1823	0.00
04/09/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1744	1633	1744	1633	0.00
04/09/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	45	51	45	51	0.00
04/09/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1808	1702	1808	1702	0.00
04/09/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	228	248	228	248	0.00
04/09/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1787	1691	1787	1691	0.00
04/09/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	45	49	45	49	0.00
04/09/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3630	3521	3630	3521	0.00
04/09/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	85	92	85	92	21978.00
04/09/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3944	3835	3944	3835	0.00
04/09/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1694	1583	1694	1583	0.00
04/09/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	49	56	49	56	0.00
04/09/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1712	1606	1712	1606	0.00
04/09/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	130	144	130	144	0.00
04/09/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1815	1716	1815	1716	0.00
04/09/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	217	236	217	236	0.00
04/09/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1876	1779	1876	1779	0.00
04/09/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	110	121	110	121	0.00
04/09/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2095	1993	2095	1993	0.00
04/09/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1994	1883	1994	1883	0.00
04/09/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	37	41	37	41	0.00
04/09/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2050	1942	2050	1942	0.00
04/09/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	99	111	99	111	0.00
04/09/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2235	2133	2235	2133	0.00
04/09/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	175	191	175	191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2284	2184	2284	2184	0.00
04/09/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	0	0	0	1000.00
04/09/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2744	2633	2744	2633	0.00
04/09/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	2144	2033	2144	2033	0.00
04/09/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	85	95	85	95	0.00
04/09/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2470	2367	2470	2367	0.00
04/09/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	155	169	155	169	0.00
04/09/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2514	2412	2514	2412	0.00
04/09/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2394	2283	2394	2283	0.00
04/09/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	25	28	25	28	0.00
04/09/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2388	2279	2388	2279	0.00
04/09/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	96	107	96	107	0.00
04/09/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2281	2179	2281	2179	0.00
04/09/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	171	186	171	186	0.00
04/09/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2330	2229	2330	2229	0.00
04/09/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2194	2083	2194	2083	0.00
04/09/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	29	34	29	34	0.00
04/09/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2243	2134	2243	2134	0.00
04/09/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	106	118	106	118	0.00
04/09/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2141	2040	2141	2040	0.00
04/09/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	184	200	184	200	0.00
04/09/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2193	2093	2193	2093	0.00
04/09/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	2044	1933	2044	1933	0.00
04/09/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	35	40	35	40	0.00
04/09/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2098	1990	2098	1990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	252	275	252	275	26596.00
04/09/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1611	1518	1611	1518	0.00
04/09/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	106	118	106	118	0.00
04/09/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2141	2040	2141	2040	0.00
04/09/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	2094	1983	2094	1983	0.00
04/09/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	35	40	35	40	0.00
04/09/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2098	1990	2098	1990	0.00
04/09/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	93	104	93	104	0.00
04/09/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2328	2226	2328	2226	0.00
04/09/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2244	2133	2244	2133	0.00
04/09/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	28	32	28	32	0.00
04/09/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2291	2182	2291	2182	0.00
04/09/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	93	104	93	104	0.00
04/09/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2328	2226	2328	2226	0.00
04/09/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2244	2133	2244	2133	0.00
04/09/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	76	84	76	84	0.00
04/09/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2661	2556	2661	2556	0.00
04/09/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2594	2483	2594	2483	0.00
04/09/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	20	22	20	22	0.00
04/09/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2583	2473	2583	2473	0.00
04/09/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	74	81	74	81	0.00
04/09/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2709	2603	2709	2603	0.00
04/09/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2644	2533	2644	2533	0.00
04/09/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	18	19	18	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2681	2570	2681	2570	0.00
04/09/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	78	86	78	86	0.00
04/09/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2613	2508	2613	2508	0.00
04/09/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2694	2583	2694	2583	0.00
04/09/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	71	79	71	79	0.00
04/09/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2757	2651	2757	2651	0.00
04/09/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2694	2583	2694	2583	0.00
04/09/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	17	18	17	18	0.00
04/09/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2730	2619	2730	2619	0.00
04/09/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	66	72	66	72	0.00
04/09/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2901	2795	2901	2795	0.00
04/09/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2844	2733	2844	2733	0.00
04/09/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	15	16	15	16	0.00
04/09/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2829	2717	2829	2717	0.00
04/09/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	58	63	58	63	0.00
04/09/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3143	3035	3143	3035	0.00
04/09/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	3044	2933	3044	2933	0.00
04/09/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	13	13	13	13	0.00
04/09/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3026	2913	3026	2913	0.00
04/09/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	51	56	51	56	0.00
04/09/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3386	3278	3386	3278	0.00
04/09/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	3294	3183	3294	3183	0.00
04/09/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	10	9	10	9	0.00
04/09/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3273	3160	3273	3160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	52	57	52	57	0.00
04/09/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3337	3229	3337	3229	0.00
04/09/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5344	5233	5344	5233	0.00
04/09/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3194	3083	3194	3083	0.00
04/09/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	10	10	10	10	0.00
04/09/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3224	3111	3224	3111	0.00
04/09/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	55	60	55	60	0.00
04/09/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3240	3132	3240	3132	0.00
04/09/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	3144	3033	3144	3033	0.00
04/09/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	11	11	11	11	0.00
04/09/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3125	3012	3125	3012	0.00
04/09/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	53	58	53	58	0.00
04/09/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3289	3181	3289	3181	0.00
04/09/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	3094	2983	3094	2983	0.00
04/09/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	62	69	62	69	0.00
04/09/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2997	2891	2997	2891	0.00
04/09/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2794	2683	2794	2683	0.00
04/09/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2544	2433	2544	2433	0.00
04/09/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	21	23	21	23	0.00
04/09/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2534	2424	2534	2424	0.00
04/09/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	19	20	19	20	0.00
04/09/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2632	2521	2632	2521	0.00
04/09/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	64	70	64	70	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2949	2843	2949	2843	0.00
04/09/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	15	15	15	15	0.00
04/09/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2878	2766	2878	2766	0.00
04/09/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2944	2833	2944	2833	0.00
04/09/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	13	13	13	13	0.00
04/09/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2976	2864	2976	2864	0.00
04/09/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2994	2883	2994	2883	0.00
04/09/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	13	13	13	13	0.00
04/09/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3026	2913	3026	2913	0.00
04/09/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	59	65	59	65	0.00
04/09/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3094	2987	3094	2987	0.00
04/09/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	56	62	56	62	0.00
04/09/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3191	3084	3191	3084	0.00
04/09/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	61	67	61	67	0.00
04/09/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3046	2939	3046	2939	0.00
04/09/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	68	75	68	75	0.00
04/09/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2853	2747	2853	2747	0.00
04/09/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2444	2333	2444	2333	0.00
04/09/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	23	26	23	26	0.00
04/09/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2437	2327	2437	2327	0.00
04/09/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	71	79	71	79	0.00
04/09/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2757	2651	2757	2651	0.00
04/09/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2294	2183	2294	2183	0.00
04/09/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	26	30	26	30	0.00
04/09/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2340	2230	2340	2230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	64	70	64	70	0.00
04/09/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2949	2843	2949	2843	0.00
04/09/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2494	2383	2494	2383	0.00
04/09/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	50	54	50	54	0.00
04/09/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3435	3326	3435	3326	0.00
04/09/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	47	51	47	51	0.00
04/09/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3572	3463	3572	3463	0.00
04/09/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	49	53	49	53	0.00
04/09/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3484	3375	3484	3375	0.00
04/09/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	16	17	16	17	9530.00
04/09/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2779	2668	2779	2668	0.00
04/09/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	49	53	49	53	0.00
04/09/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3484	3375	3484	3375	0.00
04/09/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2894	2783	2894	2783	0.00
04/09/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	14	14	14	14	0.00
04/09/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2927	2815	2927	2815	0.00
04/09/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	47	52	47	52	0.00
04/09/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3533	3424	3533	3424	0.00
04/09/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2944	2833	2944	2833	0.00
04/09/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	42	46	42	46	0.00
04/09/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3778	3668	3778	3668	0.00
04/09/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	46	50	46	50	0.00
04/09/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3581	3472	3581	3472	0.00
04/09/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	41	44	41	44	0.00
04/09/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3876	3766	3876	3766	0.00
04/09/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3194	3083	3194	3083	0.00
04/09/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	44	48	44	48	0.00
04/09/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3679	3570	3679	3570	0.00
04/09/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	43	47	43	47	0.00
04/09/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3728	3619	3728	3619	0.00
04/09/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2894	2783	2894	2783	0.00
04/09/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2644	2533	2644	2533	0.00
04/09/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2544	2433	2544	2433	0.00
04/09/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2344	2233	2344	2233	0.00
04/09/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	26	30	26	30	0.00
04/09/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2340	2230	2340	2230	0.00
04/09/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3644	3533	3644	3533	0.00
04/09/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	9	8	9	8	0.00
04/09/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3372	3259	3372	3259	0.00
04/09/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	9	9	9	9	0.00
04/09/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3323	3210	3323	3210	0.00
04/09/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	8	7	8	7	0.00
04/09/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3521	3408	3521	3408	0.00
04/09/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	9	8	9	8	0.00
04/09/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3422	3309	3422	3309	0.00
04/09/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	3	2	3	2	10100.00
04/09/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4516	4403	4516	4403	0.00
04/09/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3819	3706	3819	3706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	6	6	6	6	0.00
04/09/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3720	3606	3720	3606	0.00
04/09/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4217	4104	4217	4104	0.00
04/09/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4616	4503	4616	4503	0.00
04/09/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5015	4902	5015	4902	0.00
04/09/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5414	5302	5414	5302	0.00
04/09/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	4	4	4	4	0.00
04/09/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4118	4004	4118	4004	0.00
04/09/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4915	4802	4915	4802	0.00
04/09/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5314	5202	5314	5202	0.00
04/09/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	68	78	68	78	0.00
04/09/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1381	1279	1381	1279	0.00
04/09/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	40	45	40	45	0.00
04/09/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1953	1845	1953	1845	0.00
04/09/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4317	4204	4317	4204	0.00
04/09/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5514	5401	5514	5401	0.00
04/09/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	43	49	43	49	0.00
04/09/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1856	1749	1856	1749	0.00
04/09/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	23	26	23	26	0.00
04/09/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2437	2327	2437	2327	0.00
04/09/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3620	3507	3620	3507	0.00
04/09/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	2	1	2	1	0.00
04/09/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4815	4702	4815	4702	0.00
04/09/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	93	108	93	108	0.00
04/09/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1106	1009	1106	1009	0.00
04/09/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4018	3905	4018	3905	0.00
04/09/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5814	5701	5814	5701	0.00
04/09/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4715	4602	4715	4602	0.00
04/09/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5314	5202	5314	5202	0.00
04/09/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5914	5801	5914	5801	0.00
04/09/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3919	3805	3919	3805	0.00
04/09/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5114	5002	5114	5002	0.00
04/09/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	1	0	1	0.00
04/09/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5714	5601	5714	5601	0.00
04/09/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4416	4303	4416	4303	0.00
04/09/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5015	4902	5015	4902	0.00
04/09/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5614	5501	5614	5501	0.00
04/09/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	54	61	54	61	0.00
04/09/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1617	1512	1617	1512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	31	36	31	36	0.00
04/09/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2194	2087	2194	2087	0.00
04/09/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3969	3855	3969	3855	0.00
04/09/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4566	4453	4566	4453	0.00
04/09/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5164	5052	5164	5052	0.00
04/09/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5764	5651	5764	5651	0.00
04/09/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4018	3905	4018	3905	0.00
04/09/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	59	67	59	67	0.00
04/09/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1522	1418	1522	1418	0.00
04/09/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	10	9	10	9	0.00
04/09/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3273	3160	3273	3160	0.00
04/09/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3869	3755	3869	3755	0.00
04/09/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4466	4353	4466	4353	0.00
04/09/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5065	4952	5065	4952	0.00
04/09/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	68	78	68	78	0.00
04/09/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1381	1279	1381	1279	0.00
04/09/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4317	4204	4317	4204	0.00
04/09/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	119	132	119	132	0.00
04/09/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1954	1854	1954	1854	0.00
04/09/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	99	111	99	111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2235	2133	2235	2133	0.00
04/09/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	88	98	88	98	0.00
04/09/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2423	2320	2423	2320	0.00
04/09/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	83	92	83	92	0.00
04/09/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2518	2414	2518	2414	0.00
04/09/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	27	29	27	29	0.00
04/09/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4662	4551	4662	4551	0.00
04/09/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	38	43	38	43	0.00
04/09/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2001	1894	2001	1894	0.00
04/09/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	11	10	11	10	0.00
04/09/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3174	3061	3174	3061	0.00
04/09/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3769	3656	3769	3656	0.00
04/09/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4366	4253	4366	4253	0.00
04/09/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5464	5351	5464	5351	0.00
04/09/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	139	154	139	154	0.00
04/09/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1724	1626	1724	1626	0.00
04/09/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	43	47	43	47	0.00
04/09/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3728	3619	3728	3619	0.00
04/09/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	16	16	16	16	0.00
04/09/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5801	5688	5801	5688	0.00
04/09/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	8	7	8	7	0.00
04/09/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3521	3408	3521	3408	0.00
04/09/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1944	1833	1944	1833	0.00
04/09/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	2044	1933	2044	1933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	2144	2033	2144	2033	0.00
04/09/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2744	2633	2744	2633	0.00
04/09/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	153	169	153	169	0.00
04/09/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1588	1491	1588	1491	0.00
04/09/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	62	69	62	69	0.00
04/09/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2997	2891	2997	2891	0.00
04/09/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	17	17	17	17	0.00
04/09/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5652	5539	5652	5539	0.00
04/09/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1894	1783	1894	1783	0.00
04/09/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1994	1883	1994	1883	0.00
04/09/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	163	181	163	181	0.00
04/09/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1498	1403	1498	1403	0.00
04/09/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	17	18	17	18	0.00
04/09/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5553	5440	5553	5440	0.00
04/09/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	386	450	386	450	0.00
04/09/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	249	201	249	201	0.00
04/09/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	88	102	88	102	0.00
04/09/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1151	1053	1151	1053	0.00
04/09/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	8	7	8	7	0.00
04/09/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3471	3358	3471	3358	0.00
04/09/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4068	3955	4068	3955	0.00
04/09/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1844	1733	1844	1733	0.00
04/09/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	168	187	168	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1454	1359	1454	1359	0.00
04/09/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	55	60	55	60	0.00
04/09/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3240	3132	3240	3132	0.00
04/09/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	18	18	18	18	0.00
04/09/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5503	5391	5503	5391	0.00
04/09/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	413	480	413	480	0.00
04/09/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	227	181	227	181	0.00
04/09/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	180	200	180	200	0.00
04/09/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1366	1272	1366	1272	0.00
04/09/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	19	19	19	19	0.00
04/09/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5404	5291	5404	5291	0.00
04/09/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	62	71	62	71	0.00
04/09/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1475	1372	1475	1372	0.00
04/09/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2444	2333	2444	2333	0.00
04/09/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	7	7	7	7	0.00
04/09/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3571	3457	3571	3457	0.00
04/09/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4167	4054	4167	4054	0.00
04/09/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4765	4652	4765	4652	0.00
04/09/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5964	5851	5964	5851	0.00
04/09/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3244	3133	3244	3133	0.00
04/09/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3344	3233	3344	3233	0.00
04/09/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	39	42	39	42	0.00
04/09/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3974	3864	3974	3864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	14	14	14	14	0.00
04/09/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6049	5936	6049	5936	0.00
04/09/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	4	4	4	4	0.00
04/09/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4118	4004	4118	4004	0.00
04/09/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2494	2383	2494	2383	0.00
04/09/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	123	136	123	136	0.00
04/09/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1908	1808	1908	1808	0.00
04/09/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	42	45	42	45	0.00
04/09/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3827	3717	3827	3717	0.00
04/09/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	40	43	40	43	0.00
04/09/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3925	3815	3925	3815	0.00
04/09/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	14	15	14	15	0.00
04/09/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5999	5887	5999	5887	0.00
04/09/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6114	6001	6114	6001	0.00
04/09/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3394	3283	3394	3283	0.00
04/09/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3494	3383	3494	3383	0.00
04/09/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	39	42	39	42	0.00
04/09/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3974	3864	3974	3864	0.00
04/09/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	37	40	37	40	0.00
04/09/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4072	3962	4072	3962	0.00
04/09/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	35	38	35	38	0.00
04/09/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4170	4060	4170	4060	0.00
04/09/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	11	12	11	12	0.00
04/09/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6246	6134	6246	6134	0.00
04/09/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6014	5901	6014	5901	0.00
04/09/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	116	128	116	128	0.00
04/09/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2001	1900	2001	1900	0.00
04/09/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	50	54	50	54	0.00
04/09/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3435	3326	3435	3326	0.00
04/09/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	40	43	40	43	0.00
04/09/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3925	3815	3925	3815	0.00
04/09/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	38	41	38	41	0.00
04/09/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4023	3913	4023	3913	0.00
04/09/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	13	14	13	14	0.00
04/09/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6098	5986	6098	5986	0.00
04/09/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4068	3955	4068	3955	0.00
04/09/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4665	4553	4665	4553	0.00
04/09/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5864	5751	5864	5751	0.00
04/09/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	3144	3033	3144	3033	0.00
04/09/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	15	15	15	15	0.00
04/09/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5900	5787	5900	5787	0.00
04/09/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6214	6101	6214	6101	0.00
04/09/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3394	3283	3394	3283	0.00
04/09/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3594	3483	3594	3483	0.00
04/09/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3244	3133	3244	3133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3444	3333	3444	3333	0.00
04/09/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	158	175	158	175	0.00
04/09/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1543	1447	1543	1447	0.00
04/09/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	17	18	17	18	0.00
04/09/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5602	5490	5602	5490	0.00
04/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	360	422	360	422	0.00
04/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	273	223	273	223	0.00
04/09/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	224	249	224	249	0.00
04/09/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1109	1021	1109	1021	0.00
04/09/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	20	20	20	20	0.00
04/09/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5305	5192	5305	5192	0.00
04/09/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2394	2283	2394	2283	0.00
04/09/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	201	223	201	223	0.00
04/09/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1236	1145	1236	1145	0.00
04/09/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	69	77	69	77	0.00
04/09/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2805	2699	2805	2699	0.00
04/09/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	53	58	53	58	0.00
04/09/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3289	3181	3289	3181	0.00
04/09/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	18	19	18	19	0.00
04/09/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5453	5341	5453	5341	0.00
04/09/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	61	67	61	67	0.00
04/09/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3046	2939	3046	2939	0.00
04/09/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	47	52	47	52	0.00
04/09/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3533	3424	3533	3424	0.00
04/09/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	16	17	16	17	0.00
04/09/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5701	5589	5701	5589	0.00
04/09/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	74	81	74	81	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2709	2603	2709	2603	0.00
04/09/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	69	77	69	77	0.00
04/09/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2805	2699	2805	2699	0.00
04/09/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	19	20	19	20	0.00
04/09/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5354	5242	5354	5242	0.00
04/09/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	194	215	194	215	0.00
04/09/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1279	1187	1279	1187	0.00
04/09/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3444	3333	3444	3333	0.00
04/09/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3544	3433	3544	3433	0.00
04/09/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	16	16	16	16	0.00
04/09/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5751	5638	5751	5638	0.00
04/09/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3869	3755	3869	3755	0.00
04/09/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5065	4952	5065	4952	0.00
04/09/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6264	6151	6264	6151	0.00
04/09/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2994	2883	2994	2883	0.00
04/09/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3494	3383	3494	3383	0.00
04/09/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3694	3583	3694	3583	0.00
04/09/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	20	21	20	21	0.00
04/09/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5255	5143	5255	5143	0.00
04/09/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	80	89	80	89	0.00
04/09/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2565	2461	2565	2461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	22	23	22	23	0.00
04/09/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5107	4995	5107	4995	0.00
04/09/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5664	5551	5664	5551	0.00
04/09/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	83	92	83	92	0.00
04/09/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2518	2414	2518	2414	0.00
04/09/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	22	23	22	23	0.00
04/09/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5057	4945	5057	4945	0.00
04/09/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5564	5451	5564	5451	0.00
04/09/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	23	24	23	24	0.00
04/09/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4958	4847	4958	4847	0.00
04/09/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	91	101	91	101	0.00
04/09/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2376	2273	2376	2273	0.00
04/09/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	85	95	85	95	0.00
04/09/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2470	2367	2470	2367	0.00
04/09/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	23	24	23	24	0.00
04/09/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5008	4896	5008	4896	0.00
04/09/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	103	115	103	115	0.00
04/09/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2188	2087	2188	2087	0.00
04/09/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	28	30	28	30	0.00
04/09/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4613	4502	4613	4502	0.00
04/09/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	642	726	642	726	0.00
04/09/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	105	76	105	76	0.00
04/09/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	110	128	110	128	0.00
04/09/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	973	879	973	879	0.00
04/09/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	2	1	2	1	0.00
04/09/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4865	4752	4865	4752	0.00
04/09/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5264	5152	5264	5152	0.00
04/09/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1494	1383	1494	1383	0.00
04/09/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1794	1683	1794	1683	0.00
04/09/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1894	1783	1894	1783	0.00
04/09/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	116	128	116	128	0.00
04/09/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2001	1900	2001	1900	0.00
04/09/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	29	31	29	31	0.00
04/09/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4514	4403	4514	4403	0.00
04/09/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	679	765	679	765	0.00
04/09/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	92	66	92	66	0.00
04/09/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1444	1334	1444	1334	0.00
04/09/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1744	1633	1744	1633	0.00
04/09/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	444	496	444	496	0.00
04/09/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	479	418	479	418	0.00
04/09/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	30	32	30	32	0.00
04/09/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4465	4354	4465	4354	0.00
04/09/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	590	647	590	647	0.00
04/09/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	549	490	549	490	0.00
04/09/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	206	225	206	225	0.00
04/09/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1965	1868	1965	1868	0.00
04/09/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	197	214	197	214	0.00
04/09/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2056	1957	2056	1957	0.00
04/09/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	179	195	179	195	0.00
04/09/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2238	2138	2238	2138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	163	177	163	177	0.00
04/09/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2422	2320	2422	2320	0.00
04/09/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	70	77	70	77	0.00
04/09/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4429	4320	4429	4320	0.00
04/09/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	570	625	570	625	0.00
04/09/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	579	518	579	518	0.00
04/09/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	202	219	202	219	0.00
04/09/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2011	1912	2011	1912	0.00
04/09/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	192	209	192	209	0.00
04/09/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2101	2002	2101	2002	0.00
04/09/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	167	182	167	182	0.00
04/09/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2376	2275	2376	2275	0.00
04/09/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	159	173	159	173	0.00
04/09/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2468	2366	2468	2366	0.00
04/09/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	69	75	69	75	0.00
04/09/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4478	4368	4478	4368	0.00
04/09/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1594	1483	1594	1483	0.00
04/09/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	197	214	197	214	0.00
04/09/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2056	1957	2056	1957	0.00
04/09/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	163	177	163	177	0.00
04/09/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2422	2320	2422	2320	0.00
04/09/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	148	161	148	161	0.00
04/09/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2607	2504	2607	2504	0.00
04/09/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	65	71	65	71	0.00
04/09/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4624	4514	4624	4514	0.00
04/09/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	442	512	442	512	0.00
04/09/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	206	163	206	163	0.00
04/09/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	79	92	79	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1243	1142	1243	1142	0.00
04/09/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	12	12	12	12	0.00
04/09/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3075	2963	3075	2963	0.00
04/09/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3769	3656	3769	3656	0.00
04/09/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5564	5451	5564	5451	0.00
04/09/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1794	1683	1794	1683	0.00
04/09/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2194	2083	2194	2083	0.00
04/09/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2294	2183	2294	2183	0.00
04/09/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	96	107	96	107	0.00
04/09/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2281	2179	2281	2179	0.00
04/09/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	91	101	91	101	0.00
04/09/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2376	2273	2376	2273	0.00
04/09/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	25	26	25	26	0.00
04/09/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4810	4699	4810	4699	0.00
04/09/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	184	200	184	200	0.00
04/09/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2193	2093	2193	2093	0.00
04/09/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	159	173	159	173	0.00
04/09/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2468	2366	2468	2366	0.00
04/09/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	151	165	151	165	0.00
04/09/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2560	2458	2560	2458	0.00
04/09/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	144	158	144	158	0.00
04/09/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2653	2551	2653	2551	0.00
04/09/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	138	151	138	151	0.00
04/09/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2747	2644	2747	2644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	62	67	62	67	0.00
04/09/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4771	4660	4771	4660	0.00
04/09/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	605	687	605	687	0.00
04/09/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	119	88	119	88	0.00
04/09/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1544	1433	1544	1433	0.00
04/09/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1944	1833	1944	1833	0.00
04/09/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	113	125	113	125	0.00
04/09/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2048	1947	2048	1947	0.00
04/09/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	28	30	28	30	0.00
04/09/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4563	4453	4563	4453	0.00
04/09/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	202	219	202	219	0.00
04/09/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2011	1912	2011	1912	0.00
04/09/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	67	73	67	73	0.00
04/09/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4576	4466	4576	4466	0.00
04/09/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	464	519	464	519	0.00
04/09/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	449	391	449	391	0.00
04/09/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	123	136	123	136	0.00
04/09/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1908	1808	1908	1808	0.00
04/09/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	925	1023	925	1023	0.00
04/09/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	39	24	39	24	0.00
04/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	360	422	360	422	0.00
04/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	273	223	273	223	0.00
04/09/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	143	158	143	158	0.00
04/09/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1678	1581	1678	1581	0.00
04/09/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	30	32	30	32	0.00
04/09/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4465	4354	4465	4354	0.00
04/09/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	705	770	705	770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	414	363	414	363	0.00
04/09/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	246	268	246	268	0.00
04/09/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1655	1561	1655	1561	0.00
04/09/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	192	209	192	209	0.00
04/09/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2101	2002	2101	2002	0.00
04/09/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1395	1284	1395	1284	0.00
04/09/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	614	678	614	678	0.00
04/09/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	299	251	299	251	0.00
04/09/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	731	797	731	797	0.00
04/09/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	390	340	390	340	0.00
04/09/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	206	225	206	225	0.00
04/09/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1965	1868	1965	1868	0.00
04/09/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	76	83	76	83	0.00
04/09/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4235	4126	4235	4126	0.00
04/09/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	969	1071	969	1071	0.00
04/09/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	33	22	33	22	0.00
04/09/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	25	28	25	28	0.00
04/09/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2388	2279	2388	2279	0.00
04/09/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	642	709	642	709	0.00
04/09/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	277	231	277	231	0.00
04/09/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	153	169	153	169	0.00
04/09/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1588	1491	1588	1491	0.00
04/09/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	32	34	32	34	0.00
04/09/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4367	4256	4367	4256	0.00
04/09/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	757	825	757	825	0.00
04/09/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	366	318	366	318	0.00
04/09/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	259	282	259	282	0.00
04/09/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1568	1475	1568	1475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	246	268	246	268	0.00
04/09/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1655	1561	1655	1561	0.00
04/09/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	75	81	75	81	0.00
04/09/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4284	4174	4284	4174	0.00
04/09/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	882	978	882	978	0.00
04/09/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	45	29	45	29	0.00
04/09/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	335	394	335	394	0.00
04/09/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	298	245	298	245	0.00
04/09/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	22	25	22	25	0.00
04/09/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2486	2375	2486	2375	0.00
04/09/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4566	4453	4566	4453	0.00
04/09/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	882	978	882	978	0.00
04/09/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	45	29	45	29	0.00
04/09/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1014	1119	1014	1119	0.00
04/09/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	28	20	28	20	0.00
04/09/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1345	1234	1345	1234	0.00
04/09/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1444	1334	1444	1334	0.00
04/09/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	671	739	671	739	0.00
04/09/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	256	212	256	212	0.00
04/09/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	266	290	266	290	0.00
04/09/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1525	1433	1525	1433	0.00
04/09/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4237	4349	4237	4349	0.00
04/09/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2737	2850	2737	2850	0.00
04/09/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1253	1361	1253	1361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	16	11	16	11	0.00
04/09/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7763	7651	7763	7651	0.00
04/09/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4256	4367	4256	4367	0.00
04/09/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	2756	2867	2756	2867	0.00
04/09/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1256	1367	1256	1367	0.00
04/09/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4744	4633	4744	4633	0.00
04/09/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	6244	6133	6244	6133	0.00
04/09/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7744	7633	7744	7633	0.00
04/09/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4265	4378	4265	4378	0.00
04/09/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2768	2881	2768	2881	0.00
04/09/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1315	1417	1315	1417	0.00
04/09/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	50	39	50	39	0.00
04/09/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	26	27	26	27	0.00
04/09/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4761	4649	4761	4649	0.00
04/09/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7737	7624	7737	7624	0.00
04/09/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4292	4407	4292	4407	0.00
04/09/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	0	1	0	0.00
04/09/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2800	2915	2800	2915	0.00
04/09/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	9	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1381	1482	1381	1482	0.00
04/09/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	90	75	90	75	0.00
04/09/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	107	117	107	117	0.00
04/09/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3316	3210	3316	3210	0.00
04/09/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	38	42	38	42	0.00
04/09/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6247	6135	6247	6135	0.00
04/09/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	24	26	24	26	0.00
04/09/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7733	7619	7733	7619	0.00
04/09/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4487	4599	4487	4599	0.00
04/09/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2987	3099	2987	3099	0.00
04/09/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1496	1606	1496	1606	0.00
04/09/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	9	7	9	7	0.00
04/09/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	311	368	311	368	0.00
04/09/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	324	269	324	269	0.00
04/09/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7513	7401	7513	7401	0.00
04/09/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4456	4567	4456	4567	0.00
04/09/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	2956	3067	2956	3067	0.00
04/09/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1456	1567	1456	1567	0.00
04/09/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	69	137	69	137	0.00
04/09/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	113	70	113	70	0.00
04/09/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4544	4433	4544	4433	0.00
04/09/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	6044	5933	6044	5933	0.00
04/09/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7544	7433	7544	7433	0.00
04/09/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4515	4628	4515	4628	0.00
04/09/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3017	3130	3017	3130	0.00
04/09/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1546	1651	1546	1651	0.00
04/09/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	31	23	31	23	0.00
04/09/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	2	3	2	3	0.00
04/09/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7487	7375	7487	7375	0.00
04/09/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4541	4657	4541	4657	0.00
04/09/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3047	3163	3047	3163	0.00
04/09/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	6	6	6	6	0.00
04/09/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1599	1705	1599	1705	0.00
04/09/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	58	48	58	48	0.00
04/09/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	119	129	119	129	0.00
04/09/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3078	2972	3078	2972	0.00
04/09/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	68	74	68	74	0.00
04/09/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4527	4417	4527	4417	0.00
04/09/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	42	45	42	45	0.00
04/09/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6001	5888	6001	5888	0.00
04/09/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	26	28	26	28	0.00
04/09/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7485	7371	7485	7371	0.00
04/09/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4506	4617	4506	4617	0.00
04/09/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3006	3117	3006	3117	0.00
04/09/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1506	1617	1506	1617	0.00
04/09/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	89	171	89	171	0.00
04/09/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	83	55	83	55	0.00
04/09/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4494	4383	4494	4383	0.00
04/09/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5994	5883	5994	5883	0.00
04/09/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7494	7383	7494	7383	0.00
04/09/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	2	1	2	1	0.00
04/09/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4865	4752	4865	4752	0.00
04/09/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	0	1	0	1	0.00
04/09/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1195	1084	1195	1084	0.00
04/09/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1694	1583	1694	1583	0.00
04/09/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	798	873	798	873	0.00
04/09/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	183	145	183	145	0.00
04/09/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	180	200	180	200	0.00
04/09/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1366	1272	1366	1272	0.00
04/09/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	168	187	168	187	0.00
04/09/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1454	1359	1454	1359	0.00
04/09/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	130	144	130	144	0.00
04/09/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1815	1716	1815	1716	0.00
04/09/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	36	39	36	39	0.00
04/09/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4121	4012	4121	4012	0.00
04/09/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	931	1010	931	1010	0.00
04/09/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	240	203	240	203	0.00
04/09/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	273	298	273	298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1482	1391	1482	1391	0.00
04/09/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	233	254	233	254	0.00
04/09/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1742	1647	1742	1647	0.00
04/09/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	86	94	86	94	0.00
04/09/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3895	3787	3895	3787	0.00
04/09/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2787	2900	2787	2900	0.00
04/09/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	0	1	0	0.00
04/09/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1791	1903	1791	1903	0.00
04/09/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	5	3	5	3	0.00
04/09/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	840	934	840	934	0.00
04/09/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	53	35	53	35	0.00
04/09/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	756	867	756	867	0.00
04/09/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	275	380	275	380	0.00
04/09/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	19	14	19	14	0.00
04/09/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2818	2931	2818	2931	0.00
04/09/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1831	1940	1831	1940	0.00
04/09/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	16	12	16	12	0.00
04/09/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	939	1022	939	1022	0.00
04/09/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	124	94	124	94	0.00
04/09/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	34	37	34	37	0.00
04/09/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4219	4109	4219	4109	0.00
04/09/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	21	21	21	21	0.00
04/09/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5206	5094	5206	5094	0.00
04/09/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2849	2964	2849	2964	0.00
04/09/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	8	7	8	7	0.00
04/09/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1874	1983	1874	1983	0.00
04/09/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	33	26	33	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1029	1113	1029	1113	0.00
04/09/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	188	156	188	156	0.00
04/09/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	109	119	109	119	0.00
04/09/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3268	3162	3268	3162	0.00
04/09/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	53	58	53	58	0.00
04/09/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5212	5101	5212	5101	0.00
04/09/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1990	2101	1990	2101	0.00
04/09/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	956	1067	956	1067	0.00
04/09/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	461	571	461	571	0.00
04/09/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2968	3080	2968	3080	0.00
04/09/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1976	2087	1976	2087	0.00
04/09/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	11	9	11	9	0.00
04/09/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1055	1146	1055	1146	0.00
04/09/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	90	68	90	68	0.00
04/09/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2064	2177	2064	2177	0.00
04/09/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	23	20	23	20	0.00
04/09/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1175	1270	1175	1270	0.00
04/09/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	134	113	134	113	0.00
04/09/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	82	89	82	89	0.00
04/09/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4041	3932	4041	3932	0.00
04/09/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	57	62	57	62	0.00
04/09/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5016	4905	5016	4905	0.00
04/09/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6814	6701	6814	6701	0.00
04/09/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1006	1117	1006	1117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	509	620	509	620	0.00
04/09/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2025	2136	2025	2136	0.00
04/09/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	10	9	10	9	0.00
04/09/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1095	1190	1095	1190	0.00
04/09/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	80	62	80	62	0.00
04/09/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7363	7251	7363	7251	0.00
04/09/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	103	112	103	112	0.00
04/09/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3412	3305	3412	3305	0.00
04/09/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	72	78	72	78	0.00
04/09/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4381	4271	4381	4271	0.00
04/09/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	51	55	51	55	0.00
04/09/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5360	5248	5360	5248	0.00
04/09/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3037	3149	3037	3149	0.00
04/09/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2039	2151	2039	2151	0.00
04/09/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1061	1167	1061	1167	0.00
04/09/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	25	18	25	18	0.00
04/09/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7463	7351	7463	7351	0.00
04/09/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1056	1167	1056	1167	0.00
04/09/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	558	669	558	669	0.00
04/09/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3067	3180	3067	3180	0.00
04/09/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2074	2186	2074	2186	0.00
04/09/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	9	8	9	8	0.00
04/09/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1138	1234	1138	1234	0.00
04/09/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	73	56	73	56	0.00
04/09/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	486	543	486	543	0.00
04/09/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	421	365	421	365	0.00
04/09/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3097	3212	3097	3212	0.00
04/09/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2112	2226	2112	2226	0.00
04/09/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	21	19	21	19	0.00
04/09/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1215	1312	1215	1312	0.00
04/09/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	124	105	124	105	0.00
04/09/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	612	670	612	670	0.00
04/09/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	521	463	521	463	0.00
04/09/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	99	108	99	108	0.00
04/09/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3508	3401	3508	3401	0.00
04/09/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	49	53	49	53	0.00
04/09/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5458	5346	5458	5346	0.00
04/09/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3944	3833	3944	3833	0.00
04/09/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4944	4833	4944	4833	0.00
04/09/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2937	3050	2937	3050	0.00
04/09/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1940	2052	1940	2052	0.00
04/09/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7563	7451	7563	7451	0.00
04/09/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	4044	3933	4044	3933	0.00
04/09/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	5044	4933	5044	4933	0.00
04/09/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2948	3063	2948	3063	0.00
04/09/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	7	6	7	6	0.00
04/09/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1968	2079	1968	2079	0.00
04/09/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	27	22	27	22	0.00
04/09/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1099	1189	1099	1189	0.00
04/09/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	158	132	158	132	0.00
04/09/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	551	603	551	603	0.00
04/09/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	610	546	610	546	0.00
04/09/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	141	154	141	154	0.00
04/09/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2700	2597	2700	2597	0.00
04/09/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	94	102	94	102	0.00
04/09/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3653	3545	3653	3545	0.00
04/09/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	47	51	47	51	0.00
04/09/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5606	5494	5606	5494	0.00
04/09/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2887	3000	2887	3000	0.00
04/09/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1890	2002	1890	2002	0.00
04/09/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7613	7501	7613	7501	0.00
04/09/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	906	1017	906	1017	0.00
04/09/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	4094	3983	4094	3983	0.00
04/09/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	5094	4983	5094	4983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2868	2980	2868	2980	0.00
04/09/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1879	1989	1879	1989	0.00
04/09/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	14	11	14	11	0.00
04/09/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	977	1062	977	1062	0.00
04/09/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	112	84	112	84	0.00
04/09/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2899	3014	2899	3014	0.00
04/09/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	8	7	8	7	0.00
04/09/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1921	2031	1921	2031	0.00
04/09/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	30	24	30	24	0.00
04/09/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1064	1150	1064	1150	0.00
04/09/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	173	143	173	143	0.00
04/09/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	92	100	92	100	0.00
04/09/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3701	3593	3701	3593	0.00
04/09/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	64	70	64	70	0.00
04/09/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4673	4563	4673	4563	0.00
04/09/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	46	50	46	50	0.00
04/09/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5655	5543	5655	5543	0.00
04/09/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	856	967	856	967	0.00
04/09/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	366	474	366	474	0.00
04/09/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	10	8	10	8	0.00
04/09/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	4144	4033	4144	4033	0.00
04/09/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	5144	5033	5144	5033	0.00
04/09/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	135	147	135	147	0.00
04/09/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2794	2690	2794	2690	0.00
04/09/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	91	99	91	99	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3750	3642	3750	3642	0.00
04/09/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	63	69	63	69	0.00
04/09/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4722	4612	4722	4612	0.00
04/09/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	45	49	45	49	0.00
04/09/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5704	5592	5704	5592	0.00
04/09/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3994	3883	3994	3883	0.00
04/09/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4994	4883	4994	4883	0.00
04/09/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	98	106	98	106	0.00
04/09/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3557	3449	3557	3449	0.00
04/09/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	48	52	48	52	0.00
04/09/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5507	5395	5507	5395	0.00
04/09/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3137	3249	3137	3249	0.00
04/09/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2139	2251	2139	2251	0.00
04/09/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1157	1263	1157	1263	0.00
04/09/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	20	14	20	14	0.00
04/09/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1156	1267	1156	1267	0.00
04/09/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	657	768	657	768	0.00
04/09/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3844	3733	3844	3733	0.00
04/09/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4844	4733	4844	4733	0.00
04/09/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3167	3280	3167	3280	0.00
04/09/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2173	2285	2173	2285	0.00
04/09/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	8	7	8	7	0.00
04/09/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1226	1325	1226	1325	0.00
04/09/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	61	47	61	47	0.00
04/09/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	534	594	534	594	0.00
04/09/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	370	317	370	317	0.00
04/09/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3147	3262	3147	3262	0.00
04/09/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2161	2274	2161	2274	0.00
04/09/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	20	17	20	17	0.00
04/09/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1256	1354	1256	1354	0.00
04/09/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	115	97	115	97	0.00
04/09/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	634	694	634	694	0.00
04/09/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	493	437	493	437	0.00
04/09/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	155	169	155	169	0.00
04/09/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2514	2412	2514	2412	0.00
04/09/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	101	110	101	110	0.00
04/09/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3460	3353	3460	3353	0.00
04/09/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	50	54	50	54	0.00
04/09/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5409	5297	5409	5297	0.00
04/09/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3187	3299	3187	3299	0.00
04/09/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2189	2301	2189	2301	0.00
04/09/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1205	1312	1205	1312	0.00
04/09/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	18	13	18	13	0.00
04/09/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7313	7201	7313	7201	0.00
04/09/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1206	1317	1206	1317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	707	818	707	818	0.00
04/09/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3794	3683	3794	3683	0.00
04/09/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4794	4683	4794	4683	0.00
04/09/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3217	3329	3217	3329	0.00
04/09/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2223	2334	2223	2334	0.00
04/09/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	8	6	8	6	0.00
04/09/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1270	1370	1270	1370	0.00
04/09/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	56	43	56	43	0.00
04/09/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	560	621	560	621	0.00
04/09/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	345	294	345	294	0.00
04/09/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	32	35	32	35	0.00
04/09/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4317	4207	4317	4207	0.00
04/09/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3196	3312	3196	3312	0.00
04/09/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	5	5	5	5	0.00
04/09/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2210	2323	2210	2323	0.00
04/09/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	19	16	19	16	0.00
04/09/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1297	1396	1297	1396	0.00
04/09/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	106	89	106	89	0.00
04/09/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	657	719	657	719	0.00
04/09/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	466	412	466	412	0.00
04/09/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3246	3361	3246	3361	0.00
04/09/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2259	2372	2259	2372	0.00
04/09/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	18	15	18	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1339	1439	1339	1439	0.00
04/09/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	98	82	98	82	0.00
04/09/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	105	114	105	114	0.00
04/09/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3364	3257	3364	3257	0.00
04/09/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	73	80	73	80	0.00
04/09/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4332	4223	4332	4223	0.00
04/09/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	51	56	51	56	0.00
04/09/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5310	5199	5310	5199	0.00
04/09/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3337	3449	3337	3449	0.00
04/09/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2338	2450	2338	2450	0.00
04/09/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1350	1458	1350	1458	0.00
04/09/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	13	9	13	9	0.00
04/09/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	504	578	504	578	0.00
04/09/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	167	129	167	129	0.00
04/09/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	31	36	31	36	0.00
04/09/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2194	2087	2194	2087	0.00
04/09/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7163	7051	7163	7051	0.00
04/09/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1356	1467	1356	1467	0.00
04/09/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4644	4533	4644	4533	0.00
04/09/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3366	3479	3366	3479	0.00
04/09/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2371	2483	2371	2483	0.00
04/09/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	6	5	6	5	0.00
04/09/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1406	1510	1406	1510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	42	32	42	32	0.00
04/09/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	21	22	21	22	0.00
04/09/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5156	5044	5156	5044	0.00
04/09/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3395	3510	3395	3510	0.00
04/09/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2406	2520	2406	2520	0.00
04/09/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	15	13	15	13	0.00
04/09/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1467	1570	1467	1570	0.00
04/09/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	76	63	76	63	0.00
04/09/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	112	121	112	121	0.00
04/09/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3221	3114	3221	3114	0.00
04/09/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	54	59	54	59	0.00
04/09/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5163	5052	5163	5052	0.00
04/09/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3437	3549	3437	3549	0.00
04/09/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2438	2550	2438	2550	0.00
04/09/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1447	1557	1447	1557	0.00
04/09/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	10	7	10	7	0.00
04/09/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7063	6951	7063	6951	0.00
04/09/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1406	1517	1406	1517	0.00
04/09/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4594	4483	4594	4483	0.00
04/09/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3416	3529	3416	3529	0.00
04/09/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2421	2533	2421	2533	0.00
04/09/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	6	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1453	1557	1453	1557	0.00
04/09/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	38	29	38	29	0.00
04/09/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3445	3560	3445	3560	0.00
04/09/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2455	2569	2455	2569	0.00
04/09/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	14	12	14	12	0.00
04/09/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1511	1615	1511	1615	0.00
04/09/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	70	58	70	58	0.00
04/09/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	114	124	114	124	0.00
04/09/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3173	3067	3173	3067	0.00
04/09/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	79	86	79	86	0.00
04/09/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4138	4029	4138	4029	0.00
04/09/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	55	60	55	60	0.00
04/09/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5114	5003	5114	5003	0.00
04/09/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3487	3599	3487	3599	0.00
04/09/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2488	2600	2488	2600	0.00
04/09/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7013	6901	7013	6901	0.00
04/09/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3516	3629	3516	3629	0.00
04/09/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2520	2632	2520	2632	0.00
04/09/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	732	804	732	804	0.00
04/09/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	218	176	218	176	0.00
04/09/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3494	3610	3494	3610	0.00
04/09/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2504	2618	2504	2618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	13	11	13	11	0.00
04/09/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1555	1659	1555	1659	0.00
04/09/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	64	52	64	52	0.00
04/09/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	812	883	812	883	0.00
04/09/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	321	276	321	276	0.00
04/09/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	116	127	116	127	0.00
04/09/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3125	3020	3125	3020	0.00
04/09/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	81	88	81	88	0.00
04/09/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4090	3981	4090	3981	0.00
04/09/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	56	61	56	61	0.00
04/09/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5065	4954	5065	4954	0.00
04/09/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3537	3649	3537	3649	0.00
04/09/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2538	2650	2538	2650	0.00
04/09/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1545	1655	1545	1655	0.00
04/09/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	8	6	8	6	0.00
04/09/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6963	6851	6963	6851	0.00
04/09/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3544	3660	3544	3660	0.00
04/09/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2553	2668	2553	2668	0.00
04/09/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	12	11	12	11	0.00
04/09/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	840	914	840	914	0.00
04/09/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	299	257	299	257	0.00
04/09/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3466	3579	3466	3579	0.00
04/09/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2470	2582	2470	2582	0.00
04/09/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1499	1604	1499	1604	0.00
04/09/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	34	26	34	26	0.00
04/09/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	701	771	701	771	0.00
04/09/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	236	194	236	194	0.00
04/09/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1306	1417	1306	1417	0.00
04/09/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	806	917	806	917	0.00
04/09/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	319	427	319	427	0.00
04/09/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	14	10	14	10	0.00
04/09/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4694	4583	4694	4583	0.00
04/09/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3316	3429	3316	3429	0.00
04/09/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	2	1	2	1	0.00
04/09/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2322	2434	2322	2434	0.00
04/09/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	7	6	7	6	0.00
04/09/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1361	1463	1361	1463	0.00
04/09/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	46	35	46	35	0.00
04/09/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3345	3461	3345	3461	0.00
04/09/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	4	4	4	4	0.00
04/09/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2357	2471	2357	2471	0.00
04/09/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	16	14	16	14	0.00
04/09/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1424	1526	1424	1526	0.00
04/09/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	83	69	83	69	0.00
04/09/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3566	3679	3566	3679	0.00
04/09/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2570	2682	2570	2682	0.00
04/09/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1593	1699	1593	1699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	28	21	28	21	0.00
04/09/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	765	838	765	838	0.00
04/09/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	200	160	200	160	0.00
04/09/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	35	38	35	38	0.00
04/09/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6494	6381	6494	6381	0.00
04/09/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	96	104	96	104	0.00
04/09/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3605	3497	3605	3497	0.00
04/09/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	34	38	34	38	0.00
04/09/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6543	6431	6543	6431	0.00
04/09/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	34	37	34	37	0.00
04/09/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6593	6480	6593	6480	0.00
04/09/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3387	3499	3387	3499	0.00
04/09/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2388	2500	2388	2500	0.00
04/09/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1398	1507	1398	1507	0.00
04/09/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	11	8	11	8	0.00
04/09/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7113	7001	7113	7001	0.00
04/09/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3737	3849	3737	3849	0.00
04/09/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1742	1853	1742	1853	0.00
04/09/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	798	891	798	891	0.00
04/09/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	61	41	61	41	0.00
04/09/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6764	6651	6764	6651	0.00
04/09/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	1756	1867	1756	1867	0.00
04/09/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	4244	4133	4244	4133	0.00
04/09/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3716	3829	3716	3829	0.00
04/09/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2719	2831	2719	2831	0.00
04/09/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1735	1843	1735	1843	0.00
04/09/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	20	15	20	15	0.00
04/09/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	867	946	867	946	0.00
04/09/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	152	118	152	118	0.00
04/09/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3743	3859	3743	3859	0.00
04/09/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2750	2865	2750	2865	0.00
04/09/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	9	8	9	8	0.00
04/09/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1781	1889	1781	1889	0.00
04/09/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	40	32	40	32	0.00
04/09/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	963	1044	963	1044	0.00
04/09/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	222	187	222	187	0.00
04/09/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	61	66	61	66	0.00
04/09/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4820	4709	4820	4709	0.00
04/09/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	38	41	38	41	0.00
04/09/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6297	6184	6297	6184	0.00
04/09/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3837	3949	3837	3949	0.00
04/09/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2837	2950	2837	2950	0.00
04/09/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	0	1	0	0.00
04/09/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1841	1952	1841	1952	0.00
04/09/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3670	3557	3670	3557	0.00
04/09/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6664	6551	6664	6551	0.00
04/09/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	1806	1917	1806	1917	0.00
04/09/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	0	1	0	1	0.00
04/09/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1195	1084	1195	1084	0.00
04/09/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	4194	4083	4194	4083	0.00
04/09/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3816	3928	3816	3928	0.00
04/09/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	26	28	26	28	0.00
04/09/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4711	4600	4711	4600	0.00
04/09/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3793	3909	3793	3909	0.00
04/09/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1827	1936	1827	1936	0.00
04/09/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	36	29	36	29	0.00
04/09/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	996	1078	996	1078	0.00
04/09/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	205	171	205	171	0.00
04/09/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6164	6051	6164	6051	0.00
04/09/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8163	8051	8163	8051	0.00
04/09/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	3806	3917	3806	3917	0.00
04/09/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	2806	2917	2806	2917	0.00
04/09/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	6194	6083	6194	6083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	12	12	12	12	0.00
04/09/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6197	6085	6197	6085	0.00
04/09/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8186	8073	8186	8073	0.00
04/09/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	20	22	20	22	0.00
04/09/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8229	8115	8229	8115	0.00
04/09/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4267	4154	4267	4154	0.00
04/09/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8263	8151	8263	8151	0.00
04/09/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	3706	3817	3706	3817	0.00
04/09/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	2706	2817	2706	2817	0.00
04/09/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	1706	1817	1706	1817	0.00
04/09/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	707	818	707	818	0.00
04/09/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	6294	6183	6294	6183	0.00
04/09/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	10	11	10	11	0.00
04/09/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6295	6183	6295	6183	0.00
04/09/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8286	8173	8286	8173	0.00
04/09/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3693	3809	3693	3809	0.00
04/09/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2701	2816	2701	2816	0.00
04/09/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	10	9	10	9	0.00
04/09/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1735	1843	1735	1843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	44	36	44	36	0.00
04/09/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	37	40	37	40	0.00
04/09/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6346	6233	6346	6233	0.00
04/09/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	19	21	19	21	0.00
04/09/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8328	8214	8328	8214	0.00
04/09/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3637	3749	3637	3749	0.00
04/09/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2637	2750	2637	2750	0.00
04/09/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1643	1754	1643	1754	0.00
04/09/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	7	5	7	5	0.00
04/09/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	718	806	718	806	0.00
04/09/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	81	57	81	57	0.00
04/09/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6364	6251	6364	6251	0.00
04/09/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8363	8251	8363	8251	0.00
04/09/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	3656	3767	3656	3767	0.00
04/09/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	2656	2767	2656	2767	0.00
04/09/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	1656	1767	1656	1767	0.00
04/09/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	6344	6233	6344	6233	0.00
04/09/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3616	3729	3616	3729	0.00
04/09/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2619	2732	2619	2732	0.00
04/09/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1640	1747	1640	1747	0.00
04/09/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	25	19	25	19	0.00
04/09/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	9	10	9	10	0.00
04/09/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6394	6282	6394	6282	0.00
04/09/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8386	8273	8386	8273	0.00
04/09/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3594	3710	3594	3710	0.00
04/09/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	3	3	3	3	0.00
04/09/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2602	2717	2602	2717	0.00
04/09/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	11	10	11	10	0.00
04/09/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1644	1750	1644	1750	0.00
04/09/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	53	43	53	43	0.00
04/09/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	870	945	870	945	0.00
04/09/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	279	238	279	238	0.00
04/09/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	36	39	36	39	0.00
04/09/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6445	6332	6445	6332	0.00
04/09/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	18	20	18	20	0.00
04/09/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8427	8313	8427	8313	0.00
04/09/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6464	6351	6464	6351	0.00
04/09/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8463	8351	8463	8351	0.00
04/09/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3556	3667	3556	3667	0.00
04/09/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2556	2667	2556	2667	0.00
04/09/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1556	1667	1556	1667	0.00
04/09/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6444	6333	6444	6333	0.00
04/09/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	8	9	8	9	0.00
04/09/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6493	6381	6493	6381	0.00
04/09/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8486	8373	8486	8373	0.00
04/09/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	17	19	17	19	0.00
04/09/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8526	8412	8526	8412	0.00
04/09/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3587	3699	3587	3699	0.00
04/09/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2588	2700	2588	2700	0.00
04/09/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1594	1705	1594	1705	0.00
04/09/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	7	5	7	5	0.00
04/09/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	679	765	679	765	0.00
04/09/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	92	66	92	66	0.00
04/09/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6414	6301	6414	6301	0.00
04/09/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8413	8301	8413	8301	0.00
04/09/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	9	10	9	10	0.00
04/09/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6444	6332	6444	6332	0.00
04/09/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8436	8323	8436	8323	0.00
04/09/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	17	19	17	19	0.00
04/09/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8476	8362	8476	8362	0.00
04/09/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6614	6501	6614	6501	0.00
04/09/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8613	8501	8613	8501	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3406	3517	3406	3517	0.00
04/09/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2406	2517	2406	2517	0.00
04/09/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6594	6483	6594	6483	0.00
04/09/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	7	8	7	8	0.00
04/09/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6642	6530	6642	6530	0.00
04/09/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8636	8523	8636	8523	0.00
04/09/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	135	147	135	147	0.00
04/09/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2794	2690	2794	2690	0.00
04/09/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	63	69	63	69	0.00
04/09/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4722	4612	4722	4612	0.00
04/09/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	33	36	33	36	0.00
04/09/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6692	6579	6692	6579	0.00
04/09/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	16	18	16	18	0.00
04/09/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8675	8561	8675	8561	0.00
04/09/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	33	36	33	36	0.00
04/09/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6692	6579	6692	6579	0.00
04/09/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8663	8551	8663	8551	0.00
04/09/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3356	3467	3356	3467	0.00
04/09/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2356	2467	2356	2467	0.00
04/09/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6644	6533	6644	6533	0.00
04/09/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6692	6579	6692	6579	0.00
04/09/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8686	8573	8686	8573	0.00
04/09/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3295	3411	3295	3411	0.00
04/09/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	4	4	4	4	0.00
04/09/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2308	2422	2308	2422	0.00
04/09/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	17	15	17	15	0.00
04/09/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	132	144	132	144	0.00
04/09/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2841	2737	2841	2737	0.00
04/09/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	32	35	32	35	0.00
04/09/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6741	6628	6741	6628	0.00
04/09/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	15	17	15	17	0.00
04/09/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8724	8610	8724	8610	0.00
04/09/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3287	3399	3287	3399	0.00
04/09/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2288	2400	2288	2400	0.00
04/09/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	2	1	2	1	0.00
04/09/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1301	1409	1301	1409	0.00
04/09/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	14	10	14	10	0.00
04/09/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	472	544	472	544	0.00
04/09/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	186	145	186	145	0.00
04/09/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6714	6601	6714	6601	0.00
04/09/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8713	8601	8713	8601	0.00
04/09/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3256	3367	3256	3367	0.00
04/09/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2256	2367	2256	2367	0.00
04/09/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3744	3633	3744	3633	0.00
04/09/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	5244	5133	5244	5133	0.00
04/09/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6744	6633	6744	6633	0.00
04/09/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3267	3379	3267	3379	0.00
04/09/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	1	2	1	0.00
04/09/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2272	2384	2272	2384	0.00
04/09/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	7	6	7	6	0.00
04/09/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	6	7	6	7	0.00
04/09/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6741	6629	6741	6629	0.00
04/09/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8736	8623	8736	8623	0.00
04/09/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	129	141	129	141	0.00
04/09/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2888	2784	2888	2784	0.00
04/09/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	32	35	32	35	0.00
04/09/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6791	6678	6791	6678	0.00
04/09/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	15	17	15	17	0.00
04/09/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8774	8660	8774	8660	0.00
04/09/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3306	3417	3306	3417	0.00
04/09/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2306	2417	2306	2417	0.00
04/09/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	5194	5083	5194	5083	0.00
04/09/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6694	6583	6694	6583	0.00
04/09/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6514	6401	6514	6401	0.00
04/09/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8513	8401	8513	8401	0.00
04/09/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3456	3567	3456	3567	0.00
04/09/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2456	2567	2456	2567	0.00
04/09/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6544	6433	6544	6433	0.00
04/09/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	8	9	8	9	0.00
04/09/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6543	6431	6543	6431	0.00
04/09/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8536	8423	8536	8423	0.00
04/09/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	17	18	17	18	0.00
04/09/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8576	8461	8576	8461	0.00
04/09/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3787	3899	3787	3899	0.00
04/09/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8213	8101	8213	8101	0.00
04/09/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	3756	3867	3756	3867	0.00
04/09/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3766	3879	3766	3879	0.00
04/09/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1783	1892	1783	1892	0.00
04/09/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	18	14	18	14	0.00
04/09/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	902	984	902	984	0.00
04/09/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	138	106	138	106	0.00
04/09/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	33	36	33	36	0.00
04/09/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4268	4158	4268	4158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8236	8123	8236	8123	0.00
04/09/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	19	21	19	21	0.00
04/09/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8278	8164	8278	8164	0.00
04/09/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	3856	3967	3856	3967	0.00
04/09/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	2856	2967	2856	2967	0.00
04/09/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	1856	1967	1856	1967	0.00
04/09/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	856	967	856	967	0.00
04/09/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	6144	6033	6144	6033	0.00
04/09/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3866	3978	3866	3978	0.00
04/09/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	12	13	12	13	0.00
04/09/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6147	6035	6147	6035	0.00
04/09/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8136	8023	8136	8023	0.00
04/09/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3843	3959	3843	3959	0.00
04/09/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	39	42	39	42	0.00
04/09/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6198	6085	6198	6085	0.00
04/09/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	20	23	20	23	0.00
04/09/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8179	8066	8179	8066	0.00
04/09/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3937	4049	3937	4049	0.00
04/09/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6064	5951	6064	5951	0.00
04/09/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8063	7951	8063	7951	0.00
04/09/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	3906	4017	3906	4017	0.00
04/09/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	2906	3017	2906	3017	0.00
04/09/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	1906	2017	1906	2017	0.00
04/09/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	6094	5983	6094	5983	0.00
04/09/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3915	4028	3915	4028	0.00
04/09/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	1	0	1	0	0.00
04/09/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2918	3030	2918	3030	0.00
04/09/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	3	2	3	2	0.00
04/09/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1928	2038	1928	2038	0.00
04/09/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	13	10	13	10	0.00
04/09/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1015	1102	1015	1102	0.00
04/09/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	101	74	101	74	0.00
04/09/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8086	7973	8086	7973	0.00
04/09/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3893	4009	3893	4009	0.00
04/09/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	40	43	40	43	0.00
04/09/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6149	6036	6149	6036	0.00
04/09/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	21	23	21	23	0.00
04/09/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8130	8016	8130	8016	0.00
04/09/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3687	3799	3687	3799	0.00
04/09/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2687	2800	2687	2800	0.00
04/09/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1693	1804	1693	1804	0.00
04/09/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	6	4	6	4	0.00
04/09/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	757	848	757	848	0.00
04/09/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	71	49	71	49	0.00
04/09/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6314	6201	6314	6201	0.00
04/09/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8313	8201	8313	8201	0.00
04/09/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3666	3779	3666	3779	0.00
04/09/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2669	2781	2669	2781	0.00
04/09/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	4	3	4	3	0.00
04/09/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1687	1795	1687	1795	0.00
04/09/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	22	17	22	17	0.00
04/09/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	832	909	832	909	0.00
04/09/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	167	131	167	131	0.00
04/09/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	10	11	10	11	0.00
04/09/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6345	6233	6345	6233	0.00
04/09/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8336	8223	8336	8223	0.00
04/09/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3887	3999	3887	3999	0.00
04/09/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8113	8001	8113	8001	0.00
04/09/2009	\$ / R On 14-September-09	4.05	Call	Currency Future	3606	3717	3606	3717	0.00
04/09/2009	\$ / R On 14-September-09	4.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.05	Call	Currency Future	2606	2717	2606	2717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	6.05	Call	Currency Future	1606	1717	1606	1717	0.00
04/09/2009	\$ / R On 14-September-09	6.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	7.05	Call	Currency Future	607	718	607	718	0.00
04/09/2009	\$ / R On 14-September-09	7.05	Put	Currency Future	2	2	2	2	0.00
04/09/2009	\$ / R On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	12.55	Put	Currency Future	4894	4783	4894	4783	0.00
04/09/2009	\$ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.05	Put	Currency Future	6394	6283	6394	6283	0.00
04/09/2009	\$ / R On 14-September-09	4.15	Call	Currency Future	3506	3617	3506	3617	0.00
04/09/2009	\$ / R On 14-September-09	4.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.15	Call	Currency Future	2506	2617	2506	2617	0.00
04/09/2009	\$ / R On 14-September-09	5.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	14.15	Put	Currency Future	6494	6383	6494	6383	0.00
04/09/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6564	6451	6564	6451	0.00
04/09/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8563	8451	8563	8451	0.00
04/09/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	7	8	7	8	0.00
04/09/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6592	6480	6592	6480	0.00
04/09/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1	1	1	1	0.00
04/09/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8586	8473	8586	8473	0.00
04/09/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	770	823	770	823	0.00
04/09/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	794	728	794	728	0.00
04/09/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3770	3889	3770	3889	0.00
04/09/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	5	5	5	5	0.00
04/09/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2781	2898	2781	2898	0.00
04/09/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	17	14	17	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
04/09/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1835	1941	1835	1941	0.00
04/09/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	70	56	70	56	0.00
04/09/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	1057	1133	1057	1133	0.00
04/09/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	292	249	292	249	0.00
04/09/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	243	262	243	262	0.00
04/09/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2479	2377	2479	2377	0.00
04/09/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	126	134	126	134	0.00
04/09/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4362	4250	4362	4250	0.00
04/09/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	75	79	75	79	0.00
04/09/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6310	6194	6310	6194	0.00
04/09/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	45	48	45	48	0.00
04/09/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8281	8164	8281	8164	0.00
04/09/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3786	3904	3786	3904	0.00
04/09/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	10	9	10	9	0.00
04/09/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2802	2916	2802	2916	0.00
04/09/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	25	21	25	21	0.00
04/09/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1881	1982	1881	1982	0.00
04/09/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	105	87	105	87	0.00
04/09/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	1143	1214	1143	1214	0.00
04/09/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	366	319	366	319	0.00
04/09/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	317	339	317	339	0.00
04/09/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2541	2443	2541	2443	0.00
04/09/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	175	186	175	186	0.00
04/09/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4399	4291	4399	4291	0.00
04/09/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	110	116	110	116	0.00
04/09/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6334	6221	6334	6221	0.00
04/09/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	71	76	71	76	0.00
04/09/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8295	8181	8295	8181	0.00
04/09/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3919	4038	3919	4038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	4	4	4	4	0.00
04/09/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2928	3046	2928	3046	0.00
04/09/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	13	11	13	11	0.00
04/09/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1969	2079	1969	2079	0.00
04/09/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	55	44	55	44	0.00
04/09/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	1151	1235	1151	1235	0.00
04/09/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	236	201	236	201	0.00
04/09/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	258	278	258	278	0.00
04/09/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2344	2243	2344	2243	0.00
04/09/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	132	141	132	141	0.00
04/09/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4218	4106	4218	4106	0.00
04/09/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	78	82	78	82	0.00
04/09/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6163	6047	6163	6047	0.00
04/09/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	48	50	48	50	0.00
04/09/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8133	8016	8133	8016	0.00
04/09/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3869	3989	3869	3989	0.00
04/09/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	5	4	5	4	0.00
04/09/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2879	2996	2879	2996	0.00
04/09/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	14	12	14	12	0.00
04/09/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1924	2031	1924	2031	0.00
04/09/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	60	47	60	47	0.00
04/09/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	1119	1198	1119	1198	0.00
04/09/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	254	214	254	214	0.00
04/09/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	253	273	253	273	0.00
04/09/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2389	2288	2389	2288	0.00
04/09/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	130	139	130	139	0.00
04/09/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4266	4154	4266	4154	0.00
04/09/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	77	81	77	81	0.00
04/09/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6212	6097	6212	6097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	47	50	47	50	0.00
04/09/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8183	8066	8183	8066	0.00
04/09/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3885	4004	3885	4004	0.00
04/09/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	9	8	9	8	0.00
04/09/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2898	3013	2898	3013	0.00
04/09/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	22	18	22	18	0.00
04/09/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1967	2069	1967	2069	0.00
04/09/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	91	74	91	74	0.00
04/09/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	1201	1275	1201	1275	0.00
04/09/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	325	280	325	280	0.00
04/09/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	329	351	329	351	0.00
04/09/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2452	2356	2452	2356	0.00
04/09/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	180	191	180	191	0.00
04/09/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4303	4196	4303	4196	0.00
04/09/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	113	119	113	119	0.00
04/09/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6236	6124	6236	6124	0.00
04/09/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	73	79	73	79	0.00
04/09/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8197	8084	8197	8084	0.00
04/09/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3836	3954	3836	3954	0.00
04/09/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	9	9	9	9	0.00
04/09/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2850	2965	2850	2965	0.00
04/09/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	24	20	24	20	0.00
04/09/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1924	2025	1924	2025	0.00
04/09/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	98	80	98	80	0.00
04/09/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	1171	1244	1171	1244	0.00
04/09/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	345	299	345	299	0.00
04/09/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	323	345	323	345	0.00
04/09/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2496	2400	2496	2400	0.00
04/09/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	177	189	177	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4351	4243	4351	4243	0.00
04/09/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	111	118	111	118	0.00
04/09/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6285	6173	6285	6173	0.00
04/09/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	72	77	72	77	0.00
04/09/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8246	8132	8246	8132	0.00
04/09/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3987	0	3987	0	0.00
04/09/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2987	0	2987	0	0.00
04/09/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1990	0	1990	0	0.00
04/09/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	0	3	0	0.00
04/09/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1014	0	1014	0	0.00
04/09/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	28	0	28	0	0.00
04/09/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	311	0	311	0	0.00
04/09/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	324	0	324	0	0.00
04/09/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8013	0	8013	0	0.00
04/09/2009	\$ / R On 14-September-09	3.65	Call	Currency Future	4006	0	4006	0	0.00
04/09/2009	\$ / R On 14-September-09	3.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 14-September-09	5.65	Call	Currency Future	2006	0	2006	0	0.00
04/09/2009	\$ / R On 14-September-09	5.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	4015	0	4015	0	0.00
04/09/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1	0	1	0	0.00
04/09/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	7986	0	7986	0	0.00
04/09/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3992	0	3992	0	0.00
04/09/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	0	1	0	0.00
04/09/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2998	0	2998	0	0.00
04/09/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	7	0	7	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	2015	0	2015	0	0.00
04/09/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	24	0	24	0	0.00
04/09/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	1135	0	1135	0	0.00
04/09/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	144	0	144	0	0.00
04/09/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	41	0	41	0	0.00
04/09/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6050	0	6050	0	0.00
04/09/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	22	0	22	0	0.00
04/09/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8031	0	8031	0	0.00
04/09/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	4018	0	4018	0	0.00
04/09/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	4	0	4	0	0.00
04/09/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	3026	0	3026	0	0.00
04/09/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	11	0	11	0	0.00
04/09/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	2060	0	2060	0	0.00
04/09/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	46	0	46	0	0.00
04/09/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	1217	0	1217	0	0.00
04/09/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	203	0	203	0	0.00
04/09/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	685	0	685	0	0.00
04/09/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	671	0	671	0	0.00
04/09/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	269	0	269	0	0.00
04/09/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2255	0	2255	0	0.00
04/09/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	136	0	136	0	0.00
04/09/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4122	0	4122	0	0.00
04/09/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	80	0	80	0	0.00
04/09/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6066	0	6066	0	0.00
04/09/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	50	0	50	0	0.00
04/09/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8035	0	8035	0	0.00
04/09/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	4034	0	4034	0	0.00
04/09/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	8	0	8	0	0.00
04/09/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	3043	0	3043	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	17	0	17	0	0.00
04/09/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	2098	0	2098	0	0.00
04/09/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	72	0	72	0	0.00
04/09/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1294	0	1294	0	0.00
04/09/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	267	0	267	0	0.00
04/09/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	789	0	789	0	0.00
04/09/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	762	0	762	0	0.00
04/09/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	347	0	347	0	0.00
04/09/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2321	0	2321	0	0.00
04/09/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	188	0	188	0	0.00
04/09/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4161	0	4161	0	0.00
04/09/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	117	0	117	0	0.00
04/09/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6090	0	6090	0	0.00
04/09/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	77	0	77	0	0.00
04/09/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8051	0	8051	0	0.00
04/09/2009	£ / R On 15-March-10			Currency Future	12.9400	13.1134	12.9373	13.1134	230.00
04/09/2009	£ / R On 14-June-10			Currency Future	13.1400	13.3197	13.1408	13.3197	0.00
04/09/2009	£ / R On 14-September-09			Currency Future	12.5100	12.6877	12.5129	12.6877	28431.00
04/09/2009	£ / R On 14-December-09			Currency Future	12.7300	12.9034	12.7271	12.9034	18110.00
04/09/2009	£ / R On 15-March-10	13.10	Call	Currency Future	606	686	606	686	0.00
04/09/2009	£ / R On 15-March-10	13.10	Put	Currency Future	769	673	769	673	0.00
04/09/2009	£ / R On 14-June-10	13.30	Call	Currency Future	781	864	781	864	0.00
04/09/2009	£ / R On 14-June-10	13.30	Put	Currency Future	940	845	940	845	0.00
04/09/2009	£ / R On 14-September-09	12.70	Call	Currency Future	69	131	69	131	0.00
04/09/2009	£ / R On 14-September-09	12.70	Put	Currency Future	256	143	256	143	0.00
04/09/2009	£ / R On 14-December-09	12.90	Call	Currency Future	388	466	388	466	0.00
04/09/2009	£ / R On 14-December-09	12.90	Put	Currency Future	561	462	561	462	0.00
04/09/2009	£ / R On 15-March-10	13.20	Call	Currency Future	573	648	573	648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	13.20	Put	Currency Future	835	735	835	735	0.00
04/09/2009	£ / R On 14-June-10	13.40	Call	Currency Future	747	827	747	827	12265.00
04/09/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1006	907	1006	907	0.00
04/09/2009	£ / R On 14-September-09	12.80	Call	Currency Future	52	98	52	98	0.00
04/09/2009	£ / R On 14-September-09	12.80	Put	Currency Future	339	211	339	211	0.00
04/09/2009	£ / R On 14-December-09	13.00	Call	Currency Future	356	427	356	427	0.00
04/09/2009	£ / R On 14-December-09	13.00	Put	Currency Future	629	524	629	524	0.00
04/09/2009	£ / R On 14-September-09	12.65	Call	Currency Future	81	162	81	162	0.00
04/09/2009	£ / R On 14-September-09	12.65	Put	Currency Future	218	124	218	124	0.00
04/09/2009	£ / R On 14-December-09	12.85	Call	Currency Future	406	488	406	488	0.00
04/09/2009	£ / R On 14-December-09	12.85	Put	Currency Future	529	435	529	435	0.00
04/09/2009	£ / R On 15-March-10	13.15	Call	Currency Future	589	667	589	667	0.00
04/09/2009	£ / R On 15-March-10	13.15	Put	Currency Future	802	704	802	704	0.00
04/09/2009	£ / R On 14-June-10	13.35	Call	Currency Future	763	845	763	845	0.00
04/09/2009	£ / R On 14-June-10	13.35	Put	Currency Future	973	876	973	876	0.00
04/09/2009	£ / R On 14-September-09	12.70	Call	Currency Future	69	131	69	131	0.00
04/09/2009	£ / R On 14-September-09	12.70	Put	Currency Future	256	143	256	143	0.00
04/09/2009	£ / R On 14-December-09	12.95	Call	Currency Future	372	446	372	446	0.00
04/09/2009	£ / R On 14-December-09	12.95	Put	Currency Future	595	492	595	492	0.00
04/09/2009	£ / R On 14-September-09	12.75	Call	Currency Future	60	113	60	113	0.00
04/09/2009	£ / R On 14-September-09	12.75	Put	Currency Future	297	176	297	176	0.00
04/09/2009	£ / R On 14-June-10	13.45	Call	Currency Future	730	809	730	809	0.00
04/09/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1039	939	1039	939	0.00
04/09/2009	£ / R On 15-March-10	13.25	Call	Currency Future	556	630	556	630	0.00
04/09/2009	£ / R On 15-March-10	13.25	Put	Currency Future	869	767	869	767	0.00
04/09/2009	£ / R On 14-December-09	13.05	Call	Currency Future	340	409	340	409	0.00
04/09/2009	£ / R On 14-December-09	13.05	Put	Currency Future	663	556	663	556	0.00
04/09/2009	£ / R On 15-March-10	13.35	Call	Currency Future	526	596	526	596	0.00
04/09/2009	£ / R On 15-March-10	13.35	Put	Currency Future	938	832	938	832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	13.55	Call	Currency Future	699	774	699	774	0.00
04/09/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1108	1005	1108	1005	0.00
04/09/2009	£ / R On 14-September-09	12.95	Call	Currency Future	35	66	35	66	0.00
04/09/2009	£ / R On 14-September-09	12.95	Put	Currency Future	472	328	472	328	0.00
04/09/2009	£ / R On 14-December-09	13.15	Call	Currency Future	312	375	312	375	0.00
04/09/2009	£ / R On 14-December-09	13.15	Put	Currency Future	735	622	735	622	0.00
04/09/2009	£ / R On 15-March-10	13.55	Call	Currency Future	470	533	470	533	0.00
04/09/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1083	970	1083	970	0.00
04/09/2009	£ / R On 14-June-10	13.75	Call	Currency Future	641	710	641	710	0.00
04/09/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1250	1140	1250	1140	0.00
04/09/2009	£ / R On 14-September-09	13.10	Call	Currency Future	24	45	24	45	0.00
04/09/2009	£ / R On 14-September-09	13.10	Put	Currency Future	611	457	611	457	0.00
04/09/2009	£ / R On 14-December-09	13.30	Call	Currency Future	274	330	274	330	0.00
04/09/2009	£ / R On 14-December-09	13.30	Put	Currency Future	847	727	847	727	0.00
04/09/2009	£ / R On 15-March-10	13.75	Call	Currency Future	421	478	421	478	0.00
04/09/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1234	1115	1234	1115	0.00
04/09/2009	£ / R On 14-June-10	14.00	Call	Currency Future	576	639	576	639	0.00
04/09/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1435	1319	1435	1319	0.00
04/09/2009	£ / R On 14-September-09	13.35	Call	Currency Future	14	26	14	26	0.00
04/09/2009	£ / R On 14-September-09	13.35	Put	Currency Future	852	688	852	688	0.00
04/09/2009	£ / R On 14-December-09	13.55	Call	Currency Future	222	268	222	268	0.00
04/09/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1045	914	1045	914	0.00
04/09/2009	£ / R On 15-March-10	13.80	Call	Currency Future	410	465	410	465	0.00
04/09/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1273	1152	1273	1152	0.00
04/09/2009	£ / R On 14-September-09	13.40	Call	Currency Future	13	24	13	24	0.00
04/09/2009	£ / R On 14-September-09	13.40	Put	Currency Future	900	736	900	736	0.00
04/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	213	257	213	257	0.00
04/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1086	953	1086	953	0.00
04/09/2009	£ / R On 14-September-09	13.35	Call	Currency Future	14	26	14	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	13.35	Put	Currency Future	852	688	852	688	0.00
04/09/2009	£ / R On 15-March-10	13.85	Call	Currency Future	399	453	399	453	0.00
04/09/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1312	1190	1312	1190	0.00
04/09/2009	£ / R On 14-June-10	14.05	Call	Currency Future	564	626	564	626	0.00
04/09/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1473	1356	1473	1356	0.00
04/09/2009	£ / R On 14-September-09	13.40	Call	Currency Future	13	24	13	24	0.00
04/09/2009	£ / R On 14-September-09	13.40	Put	Currency Future	900	736	900	736	0.00
04/09/2009	£ / R On 14-December-09	13.65	Call	Currency Future	204	246	204	246	0.00
04/09/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1127	993	1127	993	0.00
04/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	213	257	213	257	0.00
04/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1086	953	1086	953	0.00
04/09/2009	£ / R On 15-March-10	13.90	Call	Currency Future	389	441	389	441	0.00
04/09/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1352	1228	1352	1228	0.00
04/09/2009	£ / R On 14-June-10	14.15	Call	Currency Future	541	600	541	600	0.00
04/09/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1551	1431	1551	1431	0.00
04/09/2009	£ / R On 14-September-09	13.45	Call	Currency Future	12	21	12	21	0.00
04/09/2009	£ / R On 14-September-09	13.45	Put	Currency Future	949	784	949	784	0.00
04/09/2009	£ / R On 14-December-09	13.70	Call	Currency Future	196	237	196	237	0.00
04/09/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1169	1033	1169	1033	0.00
04/09/2009	£ / R On 15-March-10	14.00	Call	Currency Future	369	419	369	419	0.00
04/09/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1432	1305	1432	1305	0.00
04/09/2009	£ / R On 14-June-10	14.20	Call	Currency Future	530	588	530	588	0.00
04/09/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1590	1468	1590	1468	0.00
04/09/2009	£ / R On 14-September-09	13.55	Call	Currency Future	10	18	10	18	0.00
04/09/2009	£ / R On 14-September-09	13.55	Put	Currency Future	1047	880	1047	880	0.00
04/09/2009	£ / R On 14-December-09	13.75	Call	Currency Future	188	227	188	227	0.00
04/09/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1211	1074	1211	1074	0.00
04/09/2009	£ / R On 15-March-10	14.15	Call	Currency Future	342	387	342	387	0.00
04/09/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1554	1424	1554	1424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	14.35	Call	Currency Future	499	553	499	553	0.00
04/09/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1708	1584	1708	1584	0.00
04/09/2009	£ / R On 14-September-09	13.65	Call	Currency Future	9	15	9	15	0.00
04/09/2009	£ / R On 14-September-09	13.65	Put	Currency Future	1146	978	1146	978	0.00
04/09/2009	£ / R On 14-December-09	13.90	Call	Currency Future	167	201	167	201	0.00
04/09/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1340	1198	1340	1198	0.00
04/09/2009	£ / R On 15-March-10	14.10	Call	Currency Future	350	397	350	397	0.00
04/09/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1513	1384	1513	1384	0.00
04/09/2009	£ / R On 14-June-10	14.30	Call	Currency Future	509	565	509	565	0.00
04/09/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1668	1545	1668	1545	0.00
04/09/2009	£ / R On 14-September-09	13.65	Call	Currency Future	9	15	9	15	0.00
04/09/2009	£ / R On 14-September-09	13.65	Put	Currency Future	1146	978	1146	978	0.00
04/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	174	210	174	210	0.00
04/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1297	1156	1297	1156	0.00
04/09/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1961	2127	1961	2127	0.00
04/09/2009	£ / R On 15-March-10	11.05	Put	Currency Future	74	64	74	64	0.00
04/09/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3808	3983	3808	3983	0.00
04/09/2009	£ / R On 15-March-10	9.15	Put	Currency Future	20	19	20	19	0.00
04/09/2009	£ / R On 15-March-10	13.65	Call	Currency Future	445	505	445	505	0.00
04/09/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1158	1041	1158	1041	0.00
04/09/2009	£ / R On 14-June-10	13.85	Call	Currency Future	614	680	614	680	0.00
04/09/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1323	1211	1323	1211	0.00
04/09/2009	£ / R On 14-June-10	17.50	Call	Currency Future	154	173	154	173	12265.00
04/09/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4513	4353	4513	4353	0.00
04/09/2009	£ / R On 14-September-09	13.20	Call	Currency Future	19	36	19	36	0.00
04/09/2009	£ / R On 14-September-09	13.20	Put	Currency Future	707	548	707	548	0.00
04/09/2009	£ / R On 14-December-09	13.40	Call	Currency Future	252	303	252	303	0.00
04/09/2009	£ / R On 14-December-09	13.40	Put	Currency Future	925	800	925	800	0.00
04/09/2009	£ / R On 14-September-09	13.10	Call	Currency Future	24	45	24	45	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	13.10	Put	Currency Future	611	457	611	457	0.00
04/09/2009	£ / R On 15-March-10	12.90	Call	Currency Future	682	775	682	775	11630.00
04/09/2009	£ / R On 15-March-10	12.90	Put	Currency Future	645	562	645	562	0.00
04/09/2009	£ / R On 15-March-10	13.40	Call	Currency Future	511	579	511	579	0.00
04/09/2009	£ / R On 15-March-10	13.40	Put	Currency Future	974	866	974	866	0.00
04/09/2009	£ / R On 15-March-10	14.70	Call	Currency Future	261	295	261	295	11630.00
04/09/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2024	1882	2024	1882	0.00
04/09/2009	£ / R On 14-June-10	13.60	Call	Currency Future	684	758	684	758	0.00
04/09/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1143	1038	1143	1038	0.00
04/09/2009	£ / R On 14-December-09	13.20	Call	Currency Future	299	360	299	360	0.00
04/09/2009	£ / R On 14-December-09	13.20	Put	Currency Future	772	656	772	656	0.00
04/09/2009	£ / R On 15-March-10	13.50	Call	Currency Future	483	548	483	548	0.00
04/09/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1046	935	1046	935	0.00
04/09/2009	£ / R On 14-June-10	13.70	Call	Currency Future	654	725	654	725	0.00
04/09/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1214	1106	1214	1106	0.00
04/09/2009	£ / R On 14-September-09	13.05	Call	Currency Future	27	51	27	51	0.00
04/09/2009	£ / R On 14-September-09	13.05	Put	Currency Future	564	413	564	413	0.00
04/09/2009	£ / R On 14-September-09	12.90	Call	Currency Future	40	75	40	75	0.00
04/09/2009	£ / R On 14-September-09	12.90	Put	Currency Future	427	287	427	287	0.00
04/09/2009	£ / R On 14-June-10	13.65	Call	Currency Future	669	741	669	741	0.00
04/09/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1178	1072	1178	1072	0.00
04/09/2009	£ / R On 14-September-09	13.00	Call	Currency Future	31	58	31	58	0.00
04/09/2009	£ / R On 14-September-09	13.00	Put	Currency Future	518	370	518	370	0.00
04/09/2009	£ / R On 14-June-10	13.90	Call	Currency Future	601	666	601	666	0.00
04/09/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1360	1246	1360	1246	0.00
04/09/2009	£ / R On 14-September-09	13.20	Call	Currency Future	19	36	19	36	0.00
04/09/2009	£ / R On 14-September-09	13.20	Put	Currency Future	707	548	707	548	0.00
04/09/2009	£ / R On 14-December-09	13.45	Call	Currency Future	241	291	241	291	0.00
04/09/2009	£ / R On 14-December-09	13.45	Put	Currency Future	964	837	964	837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	14.10	Call	Currency Future	553	613	553	613	0.00
04/09/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1512	1393	1512	1393	0.00
04/09/2009	£ / R On 14-December-09	13.65	Call	Currency Future	204	246	204	246	0.00
04/09/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1127	993	1127	993	0.00
04/09/2009	£ / R On 15-March-10	14.05	Call	Currency Future	360	408	360	408	0.00
04/09/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1472	1344	1472	1344	0.00
04/09/2009	£ / R On 14-June-10	14.25	Call	Currency Future	520	576	520	576	0.00
04/09/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1629	1506	1629	1506	0.00
04/09/2009	£ / R On 14-December-09	13.80	Call	Currency Future	181	218	181	218	0.00
04/09/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1254	1115	1254	1115	0.00
04/09/2009	£ / R On 14-September-09	13.60	Call	Currency Future	10	16	10	16	0.00
04/09/2009	£ / R On 14-September-09	13.60	Put	Currency Future	1097	929	1097	929	0.00
04/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	174	210	174	210	0.00
04/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1297	1156	1297	1156	0.00
04/09/2009	£ / R On 15-March-10	13.95	Call	Currency Future	379	430	379	430	0.00
04/09/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1392	1266	1392	1266	0.00
04/09/2009	£ / R On 14-September-09	13.50	Call	Currency Future	11	20	11	20	0.00
04/09/2009	£ / R On 14-September-09	13.50	Put	Currency Future	998	832	998	832	0.00
04/09/2009	£ / R On 14-December-09	13.75	Call	Currency Future	188	227	188	227	0.00
04/09/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1211	1074	1211	1074	0.00
04/09/2009	£ / R On 14-June-10	13.95	Call	Currency Future	588	652	588	652	0.00
04/09/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1397	1283	1397	1283	0.00
04/09/2009	£ / R On 14-September-09	13.30	Call	Currency Future	16	29	16	29	0.00
04/09/2009	£ / R On 14-September-09	13.30	Put	Currency Future	803	641	803	641	0.00
04/09/2009	£ / R On 14-December-09	13.50	Call	Currency Future	231	279	231	279	0.00
04/09/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1004	876	1004	876	0.00
04/09/2009	£ / R On 15-March-10	13.60	Call	Currency Future	457	519	457	519	0.00
04/09/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1120	1005	1120	1005	0.00
04/09/2009	£ / R On 14-June-10	13.80	Call	Currency Future	627	695	627	695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1286	1175	1286	1175	0.00
04/09/2009	£ / R On 14-September-09	13.15	Call	Currency Future	22	40	22	40	0.00
04/09/2009	£ / R On 14-September-09	13.15	Put	Currency Future	659	502	659	502	0.00
04/09/2009	£ / R On 14-December-09	13.40	Call	Currency Future	252	303	252	303	0.00
04/09/2009	£ / R On 14-December-09	13.40	Put	Currency Future	925	800	925	800	0.00
04/09/2009	£ / R On 14-December-09	13.35	Call	Currency Future	263	316	263	316	0.00
04/09/2009	£ / R On 14-December-09	13.35	Put	Currency Future	886	763	886	763	0.00
04/09/2009	£ / R On 15-March-10	13.45	Call	Currency Future	497	564	497	564	0.00
04/09/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1010	900	1010	900	0.00
04/09/2009	£ / R On 14-December-09	13.20	Call	Currency Future	299	360	299	360	0.00
04/09/2009	£ / R On 14-December-09	13.20	Put	Currency Future	772	656	772	656	0.00
04/09/2009	£ / R On 15-March-10	13.30	Call	Currency Future	541	613	541	613	0.00
04/09/2009	£ / R On 15-March-10	13.30	Put	Currency Future	904	799	904	799	0.00
04/09/2009	£ / R On 14-December-09	13.15	Call	Currency Future	312	375	312	375	0.00
04/09/2009	£ / R On 14-December-09	13.15	Put	Currency Future	735	622	735	622	0.00
04/09/2009	£ / R On 14-September-09	12.90	Call	Currency Future	40	75	40	75	0.00
04/09/2009	£ / R On 14-September-09	12.90	Put	Currency Future	427	287	427	287	0.00
04/09/2009	£ / R On 14-December-09	13.10	Call	Currency Future	326	392	326	392	0.00
04/09/2009	£ / R On 14-December-09	13.10	Put	Currency Future	699	588	699	588	0.00
04/09/2009	£ / R On 15-March-10	13.70	Call	Currency Future	433	491	433	491	0.00
04/09/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1196	1078	1196	1078	0.00
04/09/2009	£ / R On 14-June-10	13.95	Call	Currency Future	588	652	588	652	0.00
04/09/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1397	1283	1397	1283	0.00
04/09/2009	£ / R On 14-September-09	13.25	Call	Currency Future	18	32	18	32	0.00
04/09/2009	£ / R On 14-September-09	13.25	Put	Currency Future	755	594	755	594	0.00
04/09/2009	£ / R On 14-December-09	13.70	Call	Currency Future	196	237	196	237	0.00
04/09/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1169	1033	1169	1033	0.00
04/09/2009	£ / R On 14-June-10	13.90	Call	Currency Future	601	666	601	666	0.00
04/09/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1360	1246	1360	1246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	13.70	Call	Currency Future	654	725	654	725	0.00
04/09/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1214	1106	1214	1106	0.00
04/09/2009	£ / R On 14-December-09	13.45	Call	Currency Future	241	291	241	291	0.00
04/09/2009	£ / R On 14-December-09	13.45	Put	Currency Future	964	837	964	837	0.00
04/09/2009	£ / R On 14-September-09	13.15	Call	Currency Future	22	40	22	40	0.00
04/09/2009	£ / R On 14-September-09	13.15	Put	Currency Future	659	502	659	502	0.00
04/09/2009	£ / R On 14-June-10	13.50	Call	Currency Future	714	791	714	791	0.00
04/09/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1073	972	1073	972	0.00
04/09/2009	£ / R On 14-December-09	13.10	Call	Currency Future	326	392	326	392	0.00
04/09/2009	£ / R On 14-December-09	13.10	Put	Currency Future	699	588	699	588	0.00
04/09/2009	£ / R On 14-June-10	13.25	Call	Currency Future	798	884	798	884	0.00
04/09/2009	£ / R On 14-June-10	13.25	Put	Currency Future	907	815	907	815	0.00
04/09/2009	£ / R On 14-September-09	12.85	Call	Currency Future	45	86	45	86	0.00
04/09/2009	£ / R On 14-September-09	12.85	Put	Currency Future	382	248	382	248	0.00
04/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	213	257	213	257	0.00
04/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1086	953	1086	953	0.00
04/09/2009	£ / R On 14-June-10	14.60	Call	Currency Future	452	501	452	501	0.00
04/09/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1912	1782	1912	1782	0.00
04/09/2009	£ / R On 14-September-09	14.10	Call	Currency Future	5	8	5	8	0.00
04/09/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1592	1421	1592	1421	0.00
04/09/2009	£ / R On 14-December-09	14.30	Call	Currency Future	124	148	124	148	0.00
04/09/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1696	1545	1696	1545	0.00
04/09/2009	£ / R On 14-September-09	13.80	Call	Currency Future	7	12	7	12	0.00
04/09/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1294	1124	1294	1124	0.00
04/09/2009	£ / R On 14-December-09	14.00	Call	Currency Future	155	186	155	186	0.00
04/09/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1428	1283	1428	1283	0.00
04/09/2009	£ / R On 14-September-09	13.90	Call	Currency Future	6	11	6	11	0.00
04/09/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1394	1223	1394	1223	0.00
04/09/2009	£ / R On 14-December-09	14.05	Call	Currency Future	149	179	149	179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1472	1326	1472	1326	0.00
04/09/2009	£ / R On 14-September-09	13.85	Call	Currency Future	7	11	7	11	0.00
04/09/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1344	1174	1344	1174	0.00
04/09/2009	£ / R On 14-December-09	14.05	Call	Currency Future	149	179	149	179	0.00
04/09/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1472	1326	1472	1326	0.00
04/09/2009	£ / R On 14-September-09	13.90	Call	Currency Future	6	11	6	11	0.00
04/09/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1394	1223	1394	1223	0.00
04/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	143	172	143	172	0.00
04/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1516	1369	1516	1369	0.00
04/09/2009	£ / R On 14-September-09	14.05	Call	Currency Future	5	9	5	9	0.00
04/09/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1543	1371	1543	1371	0.00
04/09/2009	£ / R On 14-December-09	14.25	Call	Currency Future	128	154	128	154	0.00
04/09/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1651	1501	1651	1501	0.00
04/09/2009	£ / R On 14-September-09	14.25	Call	Currency Future	5	7	5	7	0.00
04/09/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1742	1570	1742	1570	0.00
04/09/2009	£ / R On 14-December-09	14.45	Call	Currency Future	111	133	111	133	0.00
04/09/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1834	1680	1834	1680	0.00
04/09/2009	£ / R On 14-September-09	14.20	Call	Currency Future	5	8	5	8	0.00
04/09/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1692	1520	1692	1520	0.00
04/09/2009	£ / R On 14-December-09	14.35	Call	Currency Future	119	143	119	143	0.00
04/09/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1742	1590	1742	1590	0.00
04/09/2009	£ / R On 14-September-09	14.10	Call	Currency Future	5	8	5	8	0.00
04/09/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1592	1421	1592	1421	0.00
04/09/2009	£ / R On 14-December-09	14.40	Call	Currency Future	115	138	115	138	0.00
04/09/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1788	1634	1788	1634	0.00
04/09/2009	£ / R On 14-September-09	14.35	Call	Currency Future	4	7	4	7	0.00
04/09/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1841	1669	1841	1669	0.00
04/09/2009	£ / R On 14-September-09	14.45	Call	Currency Future	4	6	4	6	0.00
04/09/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1941	1768	1941	1768	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	14.50	Call	Currency Future	4	6	4	6	0.00
04/09/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1991	1818	1991	1818	0.00
04/09/2009	£ / R On 14-December-09	14.50	Call	Currency Future	107	128	107	128	0.00
04/09/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1880	1725	1880	1725	0.00
04/09/2009	£ / R On 14-September-09	14.30	Call	Currency Future	4	7	4	7	0.00
04/09/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1792	1619	1792	1619	0.00
04/09/2009	£ / R On 14-September-09	14.85	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2339	2166	2339	2166	0.00
04/09/2009	£ / R On 14-December-09	14.90	Call	Currency Future	80	98	80	98	0.00
04/09/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2253	2094	2253	2094	0.00
04/09/2009	£ / R On 14-September-09	15.10	Call	Currency Future	1	3	1	3	0.00
04/09/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2588	2415	2588	2415	0.00
04/09/2009	£ / R On 14-December-09	14.85	Call	Currency Future	83	101	83	101	0.00
04/09/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2206	2048	2206	2048	0.00
04/09/2009	£ / R On 14-September-09	15.60	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.60	Put	Currency Future	3088	2914	3088	2914	0.00
04/09/2009	£ / R On 14-September-09	15.35	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2838	2664	2838	2664	0.00
04/09/2009	£ / R On 14-September-09	15.25	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2738	2565	2738	2565	0.00
04/09/2009	£ / R On 14-September-09	15.15	Call	Currency Future	1	3	1	3	0.00
04/09/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2638	2465	2638	2465	0.00
04/09/2009	£ / R On 14-September-09	14.85	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2339	2166	2339	2166	0.00
04/09/2009	£ / R On 14-September-09	14.60	Call	Currency Future	3	5	3	5	0.00
04/09/2009	£ / R On 14-September-09	14.60	Put	Currency Future	2090	1918	2090	1918	0.00
04/09/2009	£ / R On 14-September-09	14.75	Call	Currency Future	2	5	2	5	0.00
04/09/2009	£ / R On 14-September-09	14.75	Put	Currency Future	2240	2067	2240	2067	0.00
04/09/2009	£ / R On 14-September-09	15.10	Call	Currency Future	1	3	1	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2588	2415	2588	2415	0.00
04/09/2009	£ / R On 14-September-09	15.00	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-September-09	15.00	Put	Currency Future	2489	2316	2489	2316	0.00
04/09/2009	£ / R On 14-September-09	14.90	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2389	2216	2389	2216	0.00
04/09/2009	£ / R On 14-September-09	15.05	Call	Currency Future	1	3	1	3	0.00
04/09/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2539	2365	2539	2365	0.00
04/09/2009	£ / R On 14-September-09	14.95	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.95	Put	Currency Future	2439	2266	2439	2266	0.00
04/09/2009	£ / R On 14-September-09	14.80	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2289	2117	2289	2117	0.00
04/09/2009	£ / R On 14-September-09	14.90	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2389	2216	2389	2216	0.00
04/09/2009	£ / R On 14-September-09	15.30	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2788	2615	2788	2615	0.00
04/09/2009	£ / R On 14-September-09	15.20	Call	Currency Future	1	3	1	3	0.00
04/09/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2688	2515	2688	2515	0.00
04/09/2009	£ / R On 14-September-09	14.70	Call	Currency Future	3	5	3	5	0.00
04/09/2009	£ / R On 14-September-09	14.70	Put	Currency Future	2190	2017	2190	2017	0.00
04/09/2009	£ / R On 14-September-09	15.35	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2838	2664	2838	2664	0.00
04/09/2009	£ / R On 14-September-09	15.60	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.60	Put	Currency Future	3088	2914	3088	2914	0.00
04/09/2009	£ / R On 14-September-09	15.45	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2938	2764	2938	2764	0.00
04/09/2009	£ / R On 14-September-09	15.65	Call	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	15.65	Put	Currency Future	3138	2964	3138	2964	0.00
04/09/2009	£ / R On 14-September-09	15.70	Call	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	15.70	Put	Currency Future	3188	3014	3188	3014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	15.50	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2988	2814	2988	2814	0.00
04/09/2009	£ / R On 14-September-09	14.40	Call	Currency Future	4	6	4	6	0.00
04/09/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1891	1719	1891	1719	0.00
04/09/2009	£ / R On 14-September-09	15.80	Call	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3288	3114	3288	3114	0.00
04/09/2009	£ / R On 14-September-09	14.65	Call	Currency Future	3	5	3	5	0.00
04/09/2009	£ / R On 14-September-09	14.65	Put	Currency Future	2140	1968	2140	1968	0.00
04/09/2009	£ / R On 14-September-09	14.80	Call	Currency Future	2	4	2	4	0.00
04/09/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2289	2117	2289	2117	0.00
04/09/2009	£ / R On 14-September-09	15.40	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2888	2714	2888	2714	0.00
04/09/2009	£ / R On 14-September-09	14.30	Call	Currency Future	4	7	4	7	0.00
04/09/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1792	1619	1792	1619	0.00
04/09/2009	£ / R On 14-September-09	14.00	Call	Currency Future	6	9	6	9	0.00
04/09/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1493	1322	1493	1322	0.00
04/09/2009	£ / R On 14-September-09	13.95	Call	Currency Future	6	10	6	10	0.00
04/09/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1443	1272	1443	1272	0.00
04/09/2009	£ / R On 14-September-09	14.15	Call	Currency Future	5	8	5	8	0.00
04/09/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1642	1470	1642	1470	0.00
04/09/2009	£ / R On 14-September-09	14.55	Call	Currency Future	3	6	3	6	0.00
04/09/2009	£ / R On 14-September-09	14.55	Put	Currency Future	2041	1868	2041	1868	0.00
04/09/2009	£ / R On 14-September-09	15.30	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2788	2615	2788	2615	0.00
04/09/2009	£ / R On 14-September-09	15.90	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3388	3213	3388	3213	0.00
04/09/2009	£ / R On 14-September-09	15.40	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2888	2714	2888	2714	0.00
04/09/2009	£ / R On 14-September-09	15.80	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3288	3114	3288	3114	0.00
04/09/2009	£ / R On 14-September-09	15.90	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3388	3213	3388	3213	0.00
04/09/2009	£ / R On 14-September-09	16.00	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.00	Put	Currency Future	3487	3313	3487	3313	0.00
04/09/2009	£ / R On 14-September-09	16.10	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3587	3413	3587	3413	0.00
04/09/2009	£ / R On 14-September-09	15.05	Call	Currency Future	1	3	1	3	0.00
04/09/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2539	2365	2539	2365	0.00
04/09/2009	£ / R On 14-September-09	15.55	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.55	Put	Currency Future	3038	2864	3038	2864	0.00
04/09/2009	£ / R On 14-September-09	15.75	Call	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	15.75	Put	Currency Future	3238	3064	3238	3064	0.00
04/09/2009	£ / R On 14-September-09	15.55	Call	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	15.55	Put	Currency Future	3038	2864	3038	2864	0.00
04/09/2009	£ / R On 14-September-09	15.85	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	15.85	Put	Currency Future	3338	3163	3338	3163	0.00
04/09/2009	£ / R On 14-September-09	15.95	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	15.95	Put	Currency Future	3438	3263	3438	3263	0.00
04/09/2009	£ / R On 14-September-09	16.05	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.05	Put	Currency Future	3537	3363	3537	3363	0.00
04/09/2009	£ / R On 14-September-09	14.40	Call	Currency Future	4	6	4	6	0.00
04/09/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1891	1719	1891	1719	0.00
04/09/2009	£ / R On 14-September-09	16.30	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3787	3613	3787	3613	0.00
04/09/2009	£ / R On 14-December-09	14.60	Call	Currency Future	100	120	100	120	0.00
04/09/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1973	1816	1973	1816	0.00
04/09/2009	£ / R On 14-December-09	14.70	Call	Currency Future	94	112	94	112	0.00
04/09/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2066	1908	2066	1908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	14.80	Call	Currency Future	86	104	86	104	0.00
04/09/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2159	2001	2159	2001	0.00
04/09/2009	£ / R On 14-December-09	15.00	Call	Currency Future	74	90	74	90	0.00
04/09/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2347	2187	2347	2187	0.00
04/09/2009	£ / R On 14-December-09	15.10	Call	Currency Future	69	84	69	84	0.00
04/09/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2442	2280	2442	2280	0.00
04/09/2009	£ / R On 14-December-09	15.20	Call	Currency Future	64	78	64	78	0.00
04/09/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2537	2374	2537	2374	0.00
04/09/2009	£ / R On 14-December-09	15.60	Call	Currency Future	48	58	48	58	0.00
04/09/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2921	2755	2921	2755	0.00
04/09/2009	£ / R On 14-September-09	14.15	Call	Currency Future	5	8	5	8	0.00
04/09/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1642	1470	1642	1470	0.00
04/09/2009	£ / R On 14-September-09	14.65	Call	Currency Future	3	5	3	5	0.00
04/09/2009	£ / R On 14-September-09	14.65	Put	Currency Future	2140	1968	2140	1968	0.00
04/09/2009	£ / R On 14-September-09	15.15	Call	Currency Future	1	3	1	3	0.00
04/09/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2638	2465	2638	2465	0.00
04/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	143	172	143	172	0.00
04/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1516	1369	1516	1369	0.00
04/09/2009	£ / R On 14-December-09	14.20	Call	Currency Future	133	160	133	160	0.00
04/09/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1606	1456	1606	1456	0.00
04/09/2009	£ / R On 14-September-09	14.60	Call	Currency Future	3	5	3	5	0.00
04/09/2009	£ / R On 14-September-09	14.60	Put	Currency Future	2090	1918	2090	1918	0.00
04/09/2009	£ / R On 14-December-09	13.90	Call	Currency Future	167	201	167	201	0.00
04/09/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1340	1198	1340	1198	0.00
04/09/2009	£ / R On 14-December-09	14.60	Call	Currency Future	100	120	100	120	0.00
04/09/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1973	1816	1973	1816	0.00
04/09/2009	£ / R On 14-December-09	14.15	Call	Currency Future	138	166	138	166	0.00
04/09/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1561	1413	1561	1413	0.00
04/09/2009	£ / R On 14-December-09	14.55	Call	Currency Future	104	124	104	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
04/09/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1926	1770	1926	1770	0.00
04/09/2009	£ / R On 14-December-09	14.65	Call	Currency Future	97	116	97	116	0.00
04/09/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2020	1862	2020	1862	0.00
04/09/2009	£ / R On 14-December-09	14.75	Call	Currency Future	90	108	90	108	0.00
04/09/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2113	1955	2113	1955	0.00
04/09/2009	£ / R On 14-December-09	15.15	Call	Currency Future	66	81	66	81	0.00
04/09/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2489	2327	2489	2327	0.00
04/09/2009	£ / R On 14-September-09	13.75	Call	Currency Future	8	13	8	13	0.00
04/09/2009	£ / R On 14-September-09	13.75	Put	Currency Future	1245	1075	1245	1075	0.00
04/09/2009	£ / R On 14-September-09	13.85	Call	Currency Future	7	11	7	11	0.00
04/09/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1344	1174	1344	1174	0.00
04/09/2009	£ / R On 14-September-09	14.05	Call	Currency Future	5	9	5	9	0.00
04/09/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1543	1371	1543	1371	0.00
04/09/2009	£ / R On 14-September-09	14.55	Call	Currency Future	3	6	3	6	0.00
04/09/2009	£ / R On 14-September-09	14.55	Put	Currency Future	2041	1868	2041	1868	0.00
04/09/2009	£ / R On 14-September-09	13.80	Call	Currency Future	7	12	7	12	0.00
04/09/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1294	1124	1294	1124	0.00
04/09/2009	£ / R On 14-September-09	13.70	Call	Currency Future	8	14	8	14	0.00
04/09/2009	£ / R On 14-September-09	13.70	Put	Currency Future	1195	1026	1195	1026	0.00
04/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	174	210	174	210	0.00
04/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1297	1156	1297	1156	0.00
04/09/2009	£ / R On 14-December-09	13.95	Call	Currency Future	161	194	161	194	0.00
04/09/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1384	1240	1384	1240	0.00
04/09/2009	£ / R On 14-December-09	14.15	Call	Currency Future	138	166	138	166	0.00
04/09/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1561	1413	1561	1413	0.00
04/09/2009	£ / R On 14-December-09	14.55	Call	Currency Future	104	124	104	124	0.00
04/09/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1926	1770	1926	1770	0.00
04/09/2009	£ / R On 14-December-09	14.95	Call	Currency Future	77	94	77	94	0.00
04/09/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2300	2141	2300	2141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	14.65	Call	Currency Future	97	116	97	116	0.00
04/09/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2020	1862	2020	1862	0.00
04/09/2009	£ / R On 14-December-09	15.05	Call	Currency Future	71	87	71	87	0.00
04/09/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2394	2234	2394	2234	0.00
04/09/2009	£ / R On 14-September-09	14.35	Call	Currency Future	4	7	4	7	0.00
04/09/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1841	1669	1841	1669	0.00
04/09/2009	£ / R On 14-December-09	14.40	Call	Currency Future	115	138	115	138	0.00
04/09/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1788	1634	1788	1634	0.00
04/09/2009	£ / R On 14-December-09	14.90	Call	Currency Future	80	98	80	98	0.00
04/09/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2253	2094	2253	2094	0.00
04/09/2009	£ / R On 14-September-09	13.60	Call	Currency Future	10	16	10	16	0.00
04/09/2009	£ / R On 14-September-09	13.60	Put	Currency Future	1097	929	1097	929	0.00
04/09/2009	£ / R On 14-December-09	14.35	Call	Currency Future	119	143	119	143	0.00
04/09/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1742	1590	1742	1590	0.00
04/09/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1216	1337	1216	1337	0.00
04/09/2009	£ / R On 14-June-10	12.35	Put	Currency Future	425	367	425	367	0.00
04/09/2009	£ / R On 14-June-10	12.85	Call	Currency Future	961	1063	961	1063	0.00
04/09/2009	£ / R On 14-June-10	12.85	Put	Currency Future	671	593	671	593	0.00
04/09/2009	£ / R On 14-June-10	15.35	Call	Currency Future	340	379	340	379	0.00
04/09/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2549	2409	2549	2409	0.00
04/09/2009	£ / R On 14-June-10	16.35	Call	Currency Future	232	259	232	259	0.00
04/09/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3441	3289	3441	3289	0.00
04/09/2009	£ / R On 14-June-10	17.35	Call	Currency Future	163	183	163	183	0.00
04/09/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4372	4213	4372	4213	0.00
04/09/2009	£ / R On 14-June-10	18.35	Call	Currency Future	112	127	112	127	0.00
04/09/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5322	5157	5322	5157	0.00
04/09/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1244	1367	1244	1367	0.00
04/09/2009	£ / R On 14-June-10	12.30	Put	Currency Future	403	348	403	348	0.00
04/09/2009	£ / R On 14-June-10	12.80	Call	Currency Future	984	1088	984	1088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	12.80	Put	Currency Future	643	568	643	568	0.00
04/09/2009	£ / R On 14-June-10	15.30	Call	Currency Future	347	387	347	387	0.00
04/09/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2506	2367	2506	2367	0.00
04/09/2009	£ / R On 14-June-10	16.30	Call	Currency Future	236	263	236	263	0.00
04/09/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3395	3244	3395	3244	0.00
04/09/2009	£ / R On 14-June-10	17.30	Call	Currency Future	166	187	166	187	0.00
04/09/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4325	4167	4325	4167	0.00
04/09/2009	£ / R On 14-June-10	18.30	Call	Currency Future	114	129	114	129	0.00
04/09/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5274	5110	5274	5110	0.00
04/09/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4413	4588	4413	4588	0.00
04/09/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	9.60	Call	Currency Future	2913	3088	2913	3088	0.00
04/09/2009	£ / R On 14-September-09	9.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.10	Call	Currency Future	1416	1590	1416	1590	0.00
04/09/2009	£ / R On 14-September-09	11.10	Put	Currency Future	3	3	3	3	0.00
04/09/2009	£ / R On 14-September-09	12.60	Call	Currency Future	94	196	94	196	0.00
04/09/2009	£ / R On 14-September-09	12.60	Put	Currency Future	181	108	181	108	0.00
04/09/2009	£ / R On 14-September-09	17.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4587	4413	4587	4413	0.00
04/09/2009	£ / R On 14-September-09	18.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.60	Put	Currency Future	6087	5912	6087	5912	0.00
04/09/2009	£ / R On 14-September-09	20.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7587	7412	7587	7412	0.00
04/09/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4429	4605	4429	4605	0.00
04/09/2009	£ / R On 14-December-09	8.30	Put	Currency Future	2	1	2	1	0.00
04/09/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2941	3116	2941	3116	0.00
04/09/2009	£ / R On 14-December-09	9.80	Put	Currency Future	13	12	13	12	0.00
04/09/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1481	1655	1481	1655	0.00
04/09/2009	£ / R On 14-December-09	11.30	Put	Currency Future	54	51	54	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	12.80	Call	Currency Future	424	512	424	512	0.00
04/09/2009	£ / R On 14-December-09	12.80	Put	Currency Future	497	408	497	408	0.00
04/09/2009	£ / R On 14-December-09	15.80	Call	Currency Future	42	51	42	51	0.00
04/09/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3115	2947	3115	2947	0.00
04/09/2009	£ / R On 14-December-09	17.30	Call	Currency Future	17	21	17	21	0.00
04/09/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4590	4417	4590	4417	0.00
04/09/2009	£ / R On 14-December-09	18.80	Call	Currency Future	9	11	9	11	0.00
04/09/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6082	5907	6082	5907	0.00
04/09/2009	£ / R On 14-December-09	20.30	Call	Currency Future	5	6	5	6	0.00
04/09/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7578	7402	7578	7402	0.00
04/09/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4556	4732	4556	4732	0.00
04/09/2009	£ / R On 14-June-10	8.60	Put	Currency Future	15	12	15	12	0.00
04/09/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3097	3273	3097	3273	0.00
04/09/2009	£ / R On 14-June-10	10.10	Put	Currency Future	56	53	56	53	0.00
04/09/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1735	1888	1735	1888	0.00
04/09/2009	£ / R On 14-June-10	11.60	Put	Currency Future	194	168	194	168	0.00
04/09/2009	£ / R On 14-June-10	13.10	Call	Currency Future	855	947	855	947	0.00
04/09/2009	£ / R On 14-June-10	13.10	Put	Currency Future	814	728	814	728	0.00
04/09/2009	£ / R On 14-June-10	16.10	Call	Currency Future	254	283	254	283	0.00
04/09/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3213	3064	3213	3064	0.00
04/09/2009	£ / R On 14-June-10	17.60	Call	Currency Future	148	167	148	167	0.00
04/09/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4607	4447	4607	4447	0.00
04/09/2009	£ / R On 14-June-10	19.10	Call	Currency Future	87	99	87	99	0.00
04/09/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6046	5879	6046	5879	0.00
04/09/2009	£ / R On 14-June-10	20.60	Call	Currency Future	40	46	40	46	0.00
04/09/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7499	7327	7499	7327	0.00
04/09/2009	£ / R On 14-September-09	7.65	Call	Currency Future	4863	5038	4863	5038	0.00
04/09/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3363	3538	3363	3538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.65	Call	Currency Future	1863	2038	1863	2038	0.00
04/09/2009	£ / R On 14-September-09	10.65	Put	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	12.15	Call	Currency Future	405	573	405	573	0.00
04/09/2009	£ / R On 14-September-09	12.15	Put	Currency Future	42	35	42	35	0.00
04/09/2009	£ / R On 14-September-09	16.65	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.65	Put	Currency Future	4137	3963	4137	3963	0.00
04/09/2009	£ / R On 14-September-09	18.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5637	5462	5637	5462	0.00
04/09/2009	£ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.65	Put	Currency Future	7137	6962	7137	6962	0.00
04/09/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4878	5054	4878	5054	0.00
04/09/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3386	3561	3386	3561	0.00
04/09/2009	£ / R On 14-December-09	9.35	Put	Currency Future	8	8	8	8	0.00
04/09/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1915	2089	1915	2089	0.00
04/09/2009	£ / R On 14-December-09	10.85	Put	Currency Future	38	35	38	35	0.00
04/09/2009	£ / R On 14-December-09	12.35	Call	Currency Future	645	764	645	764	0.00
04/09/2009	£ / R On 14-December-09	12.35	Put	Currency Future	268	211	268	211	0.00
04/09/2009	£ / R On 14-December-09	15.35	Call	Currency Future	57	70	57	70	0.00
04/09/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2680	2516	2680	2516	0.00
04/09/2009	£ / R On 14-December-09	16.85	Call	Currency Future	22	26	22	26	0.00
04/09/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4145	3973	4145	3973	0.00
04/09/2009	£ / R On 14-December-09	18.35	Call	Currency Future	11	13	11	13	0.00
04/09/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5634	5459	5634	5459	0.00
04/09/2009	£ / R On 14-December-09	19.85	Call	Currency Future	6	7	6	7	0.00
04/09/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7129	6953	7129	6953	0.00
04/09/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4998	5175	4998	5175	0.00
04/09/2009	£ / R On 14-June-10	8.15	Put	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3535	3712	3535	3712	0.00
04/09/2009	£ / R On 14-June-10	9.65	Put	Currency Future	44	42	44	42	0.00
04/09/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2103	2275	2103	2275	0.00
04/09/2009	£ / R On 14-June-10	11.15	Put	Currency Future	113	105	113	105	0.00
04/09/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1056	1166	1056	1166	0.00
04/09/2009	£ / R On 14-June-10	12.65	Put	Currency Future	565	496	565	496	0.00
04/09/2009	£ / R On 14-June-10	15.65	Call	Currency Future	302	337	302	337	0.00
04/09/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2811	2667	2811	2667	0.00
04/09/2009	£ / R On 14-June-10	17.15	Call	Currency Future	176	196	176	196	0.00
04/09/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4185	4026	4185	4026	0.00
04/09/2009	£ / R On 14-June-10	18.65	Call	Currency Future	101	115	101	115	0.00
04/09/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5610	5445	5610	5445	0.00
04/09/2009	£ / R On 14-June-10	20.15	Call	Currency Future	51	59	51	59	0.00
04/09/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7060	6889	7060	6889	0.00
04/09/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5113	5288	5113	5288	0.00
04/09/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	8.90	Call	Currency Future	3613	3788	3613	3788	0.00
04/09/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2113	2288	2113	2288	0.00
04/09/2009	£ / R On 14-September-09	10.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.90	Call	Currency Future	636	808	636	808	0.00
04/09/2009	£ / R On 14-September-09	11.90	Put	Currency Future	23	20	23	20	0.00
04/09/2009	£ / R On 14-September-09	16.40	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3887	3713	3887	3713	0.00
04/09/2009	£ / R On 14-September-09	17.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.90	Put	Currency Future	5387	5212	5387	5212	0.00
04/09/2009	£ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6887	6712	6887	6712	0.00
04/09/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5127	5304	5127	5304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3634	3809	3634	3809	0.00
04/09/2009	£ / R On 14-December-09	9.10	Put	Currency Future	7	6	7	6	0.00
04/09/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2158	2331	2158	2331	0.00
04/09/2009	£ / R On 14-December-09	10.60	Put	Currency Future	31	28	31	28	0.00
04/09/2009	£ / R On 14-December-09	12.10	Call	Currency Future	803	937	803	937	0.00
04/09/2009	£ / R On 14-December-09	12.10	Put	Currency Future	176	134	176	134	0.00
04/09/2009	£ / R On 14-December-09	16.60	Call	Currency Future	25	30	25	30	0.00
04/09/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3898	3727	3898	3727	0.00
04/09/2009	£ / R On 14-December-09	18.10	Call	Currency Future	12	14	12	14	0.00
04/09/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5385	5211	5385	5211	0.00
04/09/2009	£ / R On 14-December-09	19.60	Call	Currency Future	6	8	6	8	0.00
04/09/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6879	6704	6879	6704	0.00
04/09/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5245	5423	5245	5423	0.00
04/09/2009	£ / R On 14-June-10	7.90	Put	Currency Future	4	3	4	3	0.00
04/09/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3780	3957	3780	3957	0.00
04/09/2009	£ / R On 14-June-10	9.40	Put	Currency Future	39	37	39	37	0.00
04/09/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2336	2509	2336	2509	0.00
04/09/2009	£ / R On 14-June-10	10.90	Put	Currency Future	95	89	95	89	0.00
04/09/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1187	1307	1187	1307	0.00
04/09/2009	£ / R On 14-June-10	12.40	Put	Currency Future	447	387	447	387	0.00
04/09/2009	£ / R On 14-June-10	15.40	Call	Currency Future	333	372	333	372	0.00
04/09/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2593	2452	2593	2452	0.00
04/09/2009	£ / R On 14-June-10	16.90	Call	Currency Future	191	213	191	213	0.00
04/09/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3950	3793	3950	3793	0.00
04/09/2009	£ / R On 14-June-10	18.40	Call	Currency Future	110	125	110	125	0.00
04/09/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5370	5205	5370	5205	0.00
04/09/2009	£ / R On 14-June-10	19.90	Call	Currency Future	58	67	58	67	0.00
04/09/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6817	6648	6817	6648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	12.90	Call	Currency Future	388	466	388	466	0.00
04/09/2009	£ / R On 14-December-09	12.90	Put	Currency Future	561	462	561	462	0.00
04/09/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3682	3859	3682	3859	0.00
04/09/2009	£ / R On 14-June-10	9.50	Put	Currency Future	41	39	41	39	0.00
04/09/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2714	2888	2714	2888	0.00
04/09/2009	£ / R On 14-June-10	10.50	Put	Currency Future	73	68	73	68	0.00
04/09/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1814	1969	1814	1969	0.00
04/09/2009	£ / R On 14-June-10	11.50	Put	Currency Future	173	149	173	149	0.00
04/09/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1133	1248	1133	1248	0.00
04/09/2009	£ / R On 14-June-10	12.50	Put	Currency Future	492	429	492	429	0.00
04/09/2009	£ / R On 14-June-10	14.50	Call	Currency Future	470	521	470	521	0.00
04/09/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1830	1702	1830	1702	0.00
04/09/2009	£ / R On 14-June-10	15.50	Call	Currency Future	320	357	320	357	0.00
04/09/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2680	2537	2680	2537	0.00
04/09/2009	£ / R On 14-June-10	16.50	Call	Currency Future	220	245	220	245	0.00
04/09/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3579	3425	3579	3425	0.00
04/09/2009	£ / R On 14-September-09	12.50	Call	Currency Future	129	270	129	270	0.00
04/09/2009	£ / R On 14-September-09	12.50	Put	Currency Future	116	83	116	83	0.00
04/09/2009	£ / R On 14-December-09	12.60	Call	Currency Future	511	615	511	615	0.00
04/09/2009	£ / R On 14-December-09	12.60	Put	Currency Future	384	311	384	311	0.00
04/09/2009	£ / R On 14-December-09	12.70	Call	Currency Future	464	561	464	561	0.00
04/09/2009	£ / R On 14-December-09	12.70	Put	Currency Future	437	358	437	358	0.00
04/09/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2809	2983	2809	2983	0.00
04/09/2009	£ / R On 14-June-10	10.40	Put	Currency Future	68	63	68	63	0.00
04/09/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1895	2052	1895	2052	0.00
04/09/2009	£ / R On 14-June-10	11.40	Put	Currency Future	154	132	154	132	0.00
04/09/2009	£ / R On 14-June-10	14.40	Call	Currency Future	489	542	489	542	0.00
04/09/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1748	1623	1748	1623	0.00
04/09/2009	£ / R On 14-June-10	16.40	Call	Currency Future	228	254	228	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3487	3334	3487	3334	0.00
04/09/2009	£ / R On 14-June-10	17.40	Call	Currency Future	160	180	160	180	0.00
04/09/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4419	4260	4419	4260	0.00
04/09/2009	£ / R On 14-September-09	12.45	Call	Currency Future	162	310	162	310	0.00
04/09/2009	£ / R On 14-September-09	12.45	Put	Currency Future	99	72	99	72	0.00
04/09/2009	£ / R On 14-September-09	12.55	Call	Currency Future	110	232	110	232	0.00
04/09/2009	£ / R On 14-September-09	12.55	Put	Currency Future	147	95	147	95	0.00
04/09/2009	£ / R On 14-September-09	12.85	Call	Currency Future	45	86	45	86	0.00
04/09/2009	£ / R On 14-September-09	12.85	Put	Currency Future	382	248	382	248	0.00
04/09/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3829	4006	3829	4006	0.00
04/09/2009	£ / R On 14-June-10	9.35	Put	Currency Future	38	36	38	36	0.00
04/09/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2857	3031	2857	3031	0.00
04/09/2009	£ / R On 14-June-10	10.35	Put	Currency Future	66	61	66	61	0.00
04/09/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1936	2094	1936	2094	0.00
04/09/2009	£ / R On 14-June-10	11.35	Put	Currency Future	145	124	145	124	0.00
04/09/2009	£ / R On 14-June-10	17.55	Call	Currency Future	151	170	151	170	0.00
04/09/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4560	4400	4560	4400	0.00
04/09/2009	£ / R On 14-June-10	14.75	Call	Currency Future	427	473	427	473	0.00
04/09/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2036	1903	2036	1903	0.00
04/09/2009	£ / R On 14-June-10	15.75	Call	Currency Future	290	324	290	324	0.00
04/09/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2900	2754	2900	2754	0.00
04/09/2009	£ / R On 14-June-10	16.75	Call	Currency Future	201	224	201	224	0.00
04/09/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3811	3655	3811	3655	0.00
04/09/2009	£ / R On 14-June-10	17.75	Call	Currency Future	140	158	140	158	0.00
04/09/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4749	4588	4749	4588	0.00
04/09/2009	£ / R On 14-December-09	12.75	Call	Currency Future	444	536	444	536	0.00
04/09/2009	£ / R On 14-December-09	12.75	Put	Currency Future	467	383	467	383	0.00
04/09/2009	£ / R On 14-December-09	13.25	Call	Currency Future	286	344	286	344	0.00
04/09/2009	£ / R On 14-December-09	13.25	Put	Currency Future	809	691	809	691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	15.00	Call	Currency Future	389	431	389	431	0.00
04/09/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2249	2111	2249	2111	0.00
04/09/2009	£ / R On 14-June-10	16.00	Call	Currency Future	264	294	264	294	0.00
04/09/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3123	2975	3123	2975	0.00
04/09/2009	£ / R On 14-June-10	17.00	Call	Currency Future	185	206	185	206	0.00
04/09/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4044	3886	4044	3886	0.00
04/09/2009	£ / R On 14-June-10	18.00	Call	Currency Future	128	144	128	144	0.00
04/09/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4987	4824	4987	4824	0.00
04/09/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3437	3614	3437	3614	0.00
04/09/2009	£ / R On 14-June-10	9.75	Put	Currency Future	47	45	47	45	0.00
04/09/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2477	2650	2477	2650	0.00
04/09/2009	£ / R On 14-June-10	10.75	Put	Currency Future	86	80	86	80	0.00
04/09/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1620	1769	1620	1769	0.00
04/09/2009	£ / R On 14-June-10	11.75	Put	Currency Future	229	199	229	199	0.00
04/09/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1008	1113	1008	1113	0.00
04/09/2009	£ / R On 14-June-10	12.75	Put	Currency Future	617	544	617	544	0.00
04/09/2009	£ / R On 14-June-10	15.25	Call	Currency Future	354	394	354	394	0.00
04/09/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2463	2324	2463	2324	0.00
04/09/2009	£ / R On 14-June-10	16.25	Call	Currency Future	241	268	241	268	0.00
04/09/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3350	3198	3350	3198	0.00
04/09/2009	£ / R On 14-June-10	17.25	Call	Currency Future	169	190	169	190	0.00
04/09/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4278	4120	4278	4120	0.00
04/09/2009	£ / R On 14-June-10	18.25	Call	Currency Future	116	132	116	132	0.00
04/09/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5226	5062	5226	5062	0.00
04/09/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3291	3468	3291	3468	0.00
04/09/2009	£ / R On 14-June-10	9.90	Put	Currency Future	51	48	51	48	0.00
04/09/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1509	1654	1509	1654	0.00
04/09/2009	£ / R On 14-June-10	11.90	Put	Currency Future	268	234	268	234	0.00
04/09/2009	£ / R On 14-June-10	12.90	Call	Currency Future	939	1039	939	1039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	12.90	Put	Currency Future	698	619	698	619	0.00
04/09/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3464	3638	3464	3638	0.00
04/09/2009	£ / R On 15-March-10	9.50	Put	Currency Future	26	25	26	25	0.00
04/09/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2487	2661	2487	2661	0.00
04/09/2009	£ / R On 15-March-10	10.50	Put	Currency Future	50	47	50	47	0.00
04/09/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1568	1724	1568	1724	0.00
04/09/2009	£ / R On 15-March-10	11.50	Put	Currency Future	131	111	131	111	0.00
04/09/2009	£ / R On 15-March-10	12.50	Call	Currency Future	873	984	873	984	0.00
04/09/2009	£ / R On 15-March-10	12.50	Put	Currency Future	435	370	435	370	0.00
04/09/2009	£ / R On 15-March-10	14.50	Call	Currency Future	287	325	287	325	0.00
04/09/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1850	1712	1850	1712	0.00
04/09/2009	£ / R On 15-March-10	15.50	Call	Currency Future	175	200	175	200	0.00
04/09/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2737	2587	2737	2587	0.00
04/09/2009	£ / R On 15-March-10	16.50	Call	Currency Future	108	124	108	124	0.00
04/09/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3671	3511	3671	3511	0.00
04/09/2009	£ / R On 15-March-10	17.50	Call	Currency Future	64	76	64	76	0.00
04/09/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4627	4462	4627	4462	0.00
04/09/2009	£ / R On 14-December-09	14.00	Call	Currency Future	155	186	155	186	0.00
04/09/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1428	1283	1428	1283	0.00
04/09/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3243	3419	3243	3419	0.00
04/09/2009	£ / R On 14-June-10	9.95	Put	Currency Future	52	49	52	49	0.00
04/09/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2289	2462	2289	2462	0.00
04/09/2009	£ / R On 14-June-10	10.95	Put	Currency Future	98	92	98	92	0.00
04/09/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1473	1616	1473	1616	0.00
04/09/2009	£ / R On 14-June-10	11.95	Put	Currency Future	282	247	282	247	0.00
04/09/2009	£ / R On 14-June-10	12.95	Call	Currency Future	917	1015	917	1015	0.00
04/09/2009	£ / R On 14-June-10	12.95	Put	Currency Future	726	646	726	646	0.00
04/09/2009	£ / R On 14-June-10	15.45	Call	Currency Future	327	364	327	364	0.00
04/09/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2636	2495	2636	2495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	16.45	Call	Currency Future	224	249	224	249	0.00
04/09/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3533	3380	3533	3380	0.00
04/09/2009	£ / R On 14-June-10	17.45	Call	Currency Future	157	176	157	176	0.00
04/09/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4466	4307	4466	4307	0.00
04/09/2009	£ / R On 14-June-10	18.45	Call	Currency Future	108	123	108	123	0.00
04/09/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5418	5253	5418	5253	0.00
04/09/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3366	3540	3366	3540	0.00
04/09/2009	£ / R On 15-March-10	9.60	Put	Currency Future	28	27	28	27	0.00
04/09/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2390	2563	2390	2563	0.00
04/09/2009	£ / R On 15-March-10	10.60	Put	Currency Future	52	50	52	50	0.00
04/09/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1485	1639	1485	1639	0.00
04/09/2009	£ / R On 15-March-10	11.60	Put	Currency Future	147	126	147	126	0.00
04/09/2009	£ / R On 15-March-10	12.60	Call	Currency Future	821	928	821	928	0.00
04/09/2009	£ / R On 15-March-10	12.60	Put	Currency Future	484	414	484	414	0.00
04/09/2009	£ / R On 15-March-10	14.60	Call	Currency Future	274	310	274	310	0.00
04/09/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1936	1796	1936	1796	0.00
04/09/2009	£ / R On 15-March-10	15.60	Call	Currency Future	166	190	166	190	0.00
04/09/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2829	2677	2829	2677	0.00
04/09/2009	£ / R On 15-March-10	16.60	Call	Currency Future	103	119	103	119	0.00
04/09/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3766	3605	3766	3605	0.00
04/09/2009	£ / R On 15-March-10	17.60	Call	Currency Future	61	71	61	71	0.00
04/09/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4723	4558	4723	4558	0.00
04/09/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3146	3322	3146	3322	0.00
04/09/2009	£ / R On 14-June-10	10.05	Put	Currency Future	55	52	55	52	0.00
04/09/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2196	2368	2196	2368	0.00
04/09/2009	£ / R On 14-June-10	11.05	Put	Currency Future	105	98	105	98	0.00
04/09/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1402	1543	1402	1543	0.00
04/09/2009	£ / R On 14-June-10	12.05	Put	Currency Future	312	273	312	273	0.00
04/09/2009	£ / R On 14-June-10	13.05	Call	Currency Future	875	970	875	970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	13.05	Put	Currency Future	784	700	784	700	0.00
04/09/2009	£ / R On 14-June-10	15.55	Call	Currency Future	314	350	314	350	0.00
04/09/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2723	2580	2723	2580	0.00
04/09/2009	£ / R On 14-June-10	16.55	Call	Currency Future	216	241	216	241	0.00
04/09/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3625	3471	3625	3471	0.00
04/09/2009	£ / R On 14-June-10	18.55	Call	Currency Future	105	119	105	119	0.00
04/09/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5514	5349	5514	5349	0.00
04/09/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3268	3442	3268	3442	0.00
04/09/2009	£ / R On 15-March-10	9.70	Put	Currency Future	31	29	31	29	0.00
04/09/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2293	2466	2293	2466	0.00
04/09/2009	£ / R On 15-March-10	10.70	Put	Currency Future	56	53	56	53	0.00
04/09/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1403	1555	1403	1555	0.00
04/09/2009	£ / R On 15-March-10	11.70	Put	Currency Future	166	142	166	142	0.00
04/09/2009	£ / R On 15-March-10	12.70	Call	Currency Future	772	874	772	874	0.00
04/09/2009	£ / R On 15-March-10	12.70	Put	Currency Future	535	461	535	461	0.00
04/09/2009	£ / R On 15-March-10	15.70	Call	Currency Future	158	181	158	181	0.00
04/09/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2921	2768	2921	2768	0.00
04/09/2009	£ / R On 15-March-10	16.70	Call	Currency Future	99	113	99	113	0.00
04/09/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3861	3700	3861	3700	0.00
04/09/2009	£ / R On 15-March-10	17.70	Call	Currency Future	57	67	57	67	0.00
04/09/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4820	4654	4820	4654	0.00
04/09/2009	£ / R On 14-December-09	13.35	Call	Currency Future	263	316	263	316	0.00
04/09/2009	£ / R On 14-December-09	13.35	Put	Currency Future	886	763	886	763	0.00
04/09/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3170	3344	3170	3344	0.00
04/09/2009	£ / R On 15-March-10	9.80	Put	Currency Future	33	31	33	31	0.00
04/09/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2196	2369	2196	2369	0.00
04/09/2009	£ / R On 15-March-10	10.80	Put	Currency Future	59	56	59	56	0.00
04/09/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1323	1473	1323	1473	0.00
04/09/2009	£ / R On 15-March-10	11.80	Put	Currency Future	186	159	186	159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	12.80	Call	Currency Future	726	823	726	823	0.00
04/09/2009	£ / R On 15-March-10	12.80	Put	Currency Future	589	510	589	510	0.00
04/09/2009	£ / R On 15-March-10	14.80	Call	Currency Future	249	282	249	282	0.00
04/09/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2112	1968	2112	1968	0.00
04/09/2009	£ / R On 15-March-10	15.80	Call	Currency Future	150	173	150	173	0.00
04/09/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3013	2859	3013	2859	0.00
04/09/2009	£ / R On 15-March-10	16.80	Call	Currency Future	94	109	94	109	0.00
04/09/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3957	3795	3957	3795	0.00
04/09/2009	£ / R On 15-March-10	17.80	Call	Currency Future	54	63	54	63	0.00
04/09/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4917	4750	4917	4750	0.00
04/09/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3049	3225	3049	3225	0.00
04/09/2009	£ / R On 14-June-10	10.15	Put	Currency Future	58	55	58	55	0.00
04/09/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1334	1471	1334	1471	0.00
04/09/2009	£ / R On 14-June-10	12.15	Put	Currency Future	343	301	343	301	0.00
04/09/2009	£ / R On 14-June-10	13.15	Call	Currency Future	835	926	835	926	0.00
04/09/2009	£ / R On 14-June-10	13.15	Put	Currency Future	844	756	844	756	0.00
04/09/2009	£ / R On 14-June-10	16.65	Call	Currency Future	208	232	208	232	0.00
04/09/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3718	3563	3718	3563	0.00
04/09/2009	£ / R On 14-June-10	17.65	Call	Currency Future	145	164	145	164	0.00
04/09/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4654	4494	4654	4494	0.00
04/09/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3024	3198	3024	3198	0.00
04/09/2009	£ / R On 15-March-10	9.95	Put	Currency Future	37	34	37	34	0.00
04/09/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2052	2224	2052	2224	0.00
04/09/2009	£ / R On 15-March-10	10.95	Put	Currency Future	64	60	64	60	0.00
04/09/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1207	1352	1207	1352	0.00
04/09/2009	£ / R On 15-March-10	11.95	Put	Currency Future	219	189	219	189	0.00
04/09/2009	£ / R On 15-March-10	12.95	Call	Currency Future	661	752	661	752	0.00
04/09/2009	£ / R On 15-March-10	12.95	Put	Currency Future	674	589	674	589	0.00
04/09/2009	£ / R On 15-March-10	14.95	Call	Currency Future	233	263	233	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2246	2100	2246	2100	0.00
04/09/2009	£ / R On 15-March-10	15.95	Call	Currency Future	140	160	140	160	0.00
04/09/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3152	2997	3152	2997	0.00
04/09/2009	£ / R On 15-March-10	16.95	Call	Currency Future	88	102	88	102	0.00
04/09/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4101	3938	4101	3938	0.00
04/09/2009	£ / R On 15-March-10	17.95	Call	Currency Future	50	58	50	58	0.00
04/09/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5062	4895	5062	4895	0.00
04/09/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3121	3295	3121	3295	0.00
04/09/2009	£ / R On 15-March-10	9.85	Put	Currency Future	34	32	34	32	0.00
04/09/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2148	2321	2148	2321	0.00
04/09/2009	£ / R On 15-March-10	10.85	Put	Currency Future	61	57	61	57	0.00
04/09/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1284	1432	1284	1432	0.00
04/09/2009	£ / R On 15-March-10	11.85	Put	Currency Future	196	169	196	169	0.00
04/09/2009	£ / R On 15-March-10	12.85	Call	Currency Future	704	799	704	799	0.00
04/09/2009	£ / R On 15-March-10	12.85	Put	Currency Future	616	535	616	535	0.00
04/09/2009	£ / R On 15-March-10	14.85	Call	Currency Future	244	275	244	275	0.00
04/09/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2156	2012	2156	2012	0.00
04/09/2009	£ / R On 15-March-10	15.85	Call	Currency Future	147	168	147	168	0.00
04/09/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3059	2905	3059	2905	0.00
04/09/2009	£ / R On 15-March-10	16.85	Call	Currency Future	92	106	92	106	0.00
04/09/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4005	3843	4005	3843	0.00
04/09/2009	£ / R On 15-March-10	17.85	Call	Currency Future	52	62	52	62	0.00
04/09/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4965	4798	4965	4798	0.00
04/09/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3340	3517	3340	3517	0.00
04/09/2009	£ / R On 14-June-10	9.85	Put	Currency Future	49	47	49	47	0.00
04/09/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2383	2556	2383	2556	0.00
04/09/2009	£ / R On 14-June-10	10.85	Put	Currency Future	92	86	92	86	0.00
04/09/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1545	1692	1545	1692	0.00
04/09/2009	£ / R On 14-June-10	11.85	Put	Currency Future	255	222	255	222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3486	3663	3486	3663	0.00
04/09/2009	£ / R On 14-June-10	9.70	Put	Currency Future	45	43	45	43	0.00
04/09/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2524	2697	2524	2697	0.00
04/09/2009	£ / R On 14-June-10	10.70	Put	Currency Future	83	78	83	78	0.00
04/09/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1658	1808	1658	1808	0.00
04/09/2009	£ / R On 14-June-10	11.70	Put	Currency Future	217	188	217	188	0.00
04/09/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1032	1139	1032	1139	0.00
04/09/2009	£ / R On 14-June-10	12.70	Put	Currency Future	591	519	591	519	0.00
04/09/2009	£ / R On 14-June-10	15.20	Call	Currency Future	361	401	361	401	0.00
04/09/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2421	2281	2421	2281	0.00
04/09/2009	£ / R On 14-June-10	16.20	Call	Currency Future	245	273	245	273	0.00
04/09/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3304	3153	3304	3153	0.00
04/09/2009	£ / R On 14-June-10	17.20	Call	Currency Future	173	193	173	193	0.00
04/09/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4232	4073	4232	4073	0.00
04/09/2009	£ / R On 14-June-10	18.20	Call	Currency Future	119	134	119	134	0.00
04/09/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5178	5014	5178	5014	0.00
04/09/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3415	3589	3415	3589	0.00
04/09/2009	£ / R On 15-March-10	9.55	Put	Currency Future	27	26	27	26	0.00
04/09/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2438	2612	2438	2612	0.00
04/09/2009	£ / R On 15-March-10	10.55	Put	Currency Future	51	49	51	49	0.00
04/09/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1526	1681	1526	1681	0.00
04/09/2009	£ / R On 15-March-10	11.55	Put	Currency Future	139	118	139	118	0.00
04/09/2009	£ / R On 15-March-10	12.55	Call	Currency Future	847	955	847	955	0.00
04/09/2009	£ / R On 15-March-10	12.55	Put	Currency Future	459	392	459	392	0.00
04/09/2009	£ / R On 15-March-10	14.55	Call	Currency Future	280	317	280	317	0.00
04/09/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1893	1754	1893	1754	0.00
04/09/2009	£ / R On 15-March-10	15.55	Call	Currency Future	170	195	170	195	0.00
04/09/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2783	2632	2783	2632	0.00
04/09/2009	£ / R On 15-March-10	16.55	Call	Currency Future	105	121	105	121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3718	3558	3718	3558	0.00
04/09/2009	£ / R On 15-March-10	17.55	Call	Currency Future	62	73	62	73	0.00
04/09/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4675	4510	4675	4510	0.00
04/09/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3219	3393	3219	3393	0.00
04/09/2009	£ / R On 15-March-10	9.75	Put	Currency Future	32	30	32	30	0.00
04/09/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2244	2418	2244	2418	0.00
04/09/2009	£ / R On 15-March-10	10.75	Put	Currency Future	57	54	57	54	0.00
04/09/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1363	1514	1363	1514	0.00
04/09/2009	£ / R On 15-March-10	11.75	Put	Currency Future	175	150	175	150	0.00
04/09/2009	£ / R On 15-March-10	12.75	Call	Currency Future	749	848	749	848	0.00
04/09/2009	£ / R On 15-March-10	12.75	Put	Currency Future	561	485	561	485	0.00
04/09/2009	£ / R On 15-March-10	14.75	Call	Currency Future	255	288	255	288	0.00
04/09/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2068	1925	2068	1925	0.00
04/09/2009	£ / R On 15-March-10	15.75	Call	Currency Future	154	177	154	177	0.00
04/09/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2967	2813	2967	2813	0.00
04/09/2009	£ / R On 15-March-10	16.75	Call	Currency Future	96	111	96	111	0.00
04/09/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3909	3748	3909	3748	0.00
04/09/2009	£ / R On 15-March-10	17.75	Call	Currency Future	56	65	56	65	0.00
04/09/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4868	4702	4868	4702	0.00
04/09/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3317	3491	3317	3491	0.00
04/09/2009	£ / R On 15-March-10	9.65	Put	Currency Future	29	28	29	28	0.00
04/09/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2341	2515	2341	2515	0.00
04/09/2009	£ / R On 15-March-10	10.65	Put	Currency Future	54	51	54	51	0.00
04/09/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1443	1597	1443	1597	0.00
04/09/2009	£ / R On 15-March-10	11.65	Put	Currency Future	156	133	156	133	0.00
04/09/2009	£ / R On 15-March-10	12.65	Call	Currency Future	796	900	796	900	0.00
04/09/2009	£ / R On 15-March-10	12.65	Put	Currency Future	509	437	509	437	0.00
04/09/2009	£ / R On 15-March-10	14.65	Call	Currency Future	267	302	267	302	0.00
04/09/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1980	1839	1980	1839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	15.65	Call	Currency Future	162	186	162	186	0.00
04/09/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2875	2722	2875	2722	0.00
04/09/2009	£ / R On 15-March-10	16.65	Call	Currency Future	101	116	101	116	0.00
04/09/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3814	3653	3814	3653	0.00
04/09/2009	£ / R On 15-March-10	17.65	Call	Currency Future	59	69	59	69	0.00
04/09/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4772	4606	4772	4606	0.00
04/09/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2524	2697	2524	2697	0.00
04/09/2009	£ / R On 14-June-10	10.70	Put	Currency Future	83	78	83	78	0.00
04/09/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1658	1808	1658	1808	0.00
04/09/2009	£ / R On 14-June-10	11.70	Put	Currency Future	217	188	217	188	0.00
04/09/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1032	1139	1032	1139	0.00
04/09/2009	£ / R On 14-June-10	12.70	Put	Currency Future	591	519	591	519	0.00
04/09/2009	£ / R On 14-June-10	15.20	Call	Currency Future	361	401	361	401	0.00
04/09/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2421	2281	2421	2281	0.00
04/09/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3194	3370	3194	3370	0.00
04/09/2009	£ / R On 14-June-10	10.00	Put	Currency Future	53	51	53	51	0.00
04/09/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2242	2415	2242	2415	0.00
04/09/2009	£ / R On 14-June-10	11.00	Put	Currency Future	102	95	102	95	0.00
04/09/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1437	1579	1437	1579	0.00
04/09/2009	£ / R On 14-June-10	12.00	Put	Currency Future	297	260	297	260	0.00
04/09/2009	£ / R On 14-June-10	13.00	Call	Currency Future	896	992	896	992	0.00
04/09/2009	£ / R On 14-June-10	13.00	Put	Currency Future	755	672	755	672	0.00
04/09/2009	£ / R On 14-June-10	18.50	Call	Currency Future	107	121	107	121	0.00
04/09/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5466	5301	5466	5301	0.00
04/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	143	172	143	172	0.00
04/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1516	1369	1516	1369	0.00
04/09/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2150	2322	2150	2322	0.00
04/09/2009	£ / R On 14-June-10	11.10	Put	Currency Future	109	102	109	102	0.00
04/09/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1368	1507	1368	1507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	12.10	Put	Currency Future	327	287	327	287	0.00
04/09/2009	£ / R On 14-June-10	15.60	Call	Currency Future	308	343	308	343	0.00
04/09/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2767	2624	2767	2624	0.00
04/09/2009	£ / R On 14-June-10	16.60	Call	Currency Future	212	236	212	236	0.00
04/09/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3671	3517	3671	3517	0.00
04/09/2009	£ / R On 14-June-10	18.60	Call	Currency Future	103	117	103	117	0.00
04/09/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5562	5397	5562	5397	0.00
04/09/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3073	3247	3073	3247	0.00
04/09/2009	£ / R On 15-March-10	9.90	Put	Currency Future	35	33	35	33	0.00
04/09/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2100	2272	2100	2272	0.00
04/09/2009	£ / R On 15-March-10	10.90	Put	Currency Future	62	59	62	59	0.00
04/09/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1245	1392	1245	1392	0.00
04/09/2009	£ / R On 15-March-10	11.90	Put	Currency Future	208	179	208	179	0.00
04/09/2009	£ / R On 15-March-10	14.90	Call	Currency Future	238	269	238	269	0.00
04/09/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2201	2056	2201	2056	0.00
04/09/2009	£ / R On 15-March-10	15.90	Call	Currency Future	143	164	143	164	0.00
04/09/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3106	2951	3106	2951	0.00
04/09/2009	£ / R On 15-March-10	16.90	Call	Currency Future	90	104	90	104	0.00
04/09/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4053	3891	4053	3891	0.00
04/09/2009	£ / R On 15-March-10	17.90	Call	Currency Future	51	60	51	60	0.00
04/09/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5014	4846	5014	4846	0.00
04/09/2009	£ / R On 14-December-09	13.95	Call	Currency Future	161	194	161	194	0.00
04/09/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1384	1240	1384	1240	0.00
04/09/2009	£ / R On 15-March-10	13.70	Call	Currency Future	433	491	433	491	0.00
04/09/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1196	1078	1196	1078	0.00
04/09/2009	£ / R On 14-December-09	13.50	Call	Currency Future	231	279	231	279	0.00
04/09/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1004	876	1004	876	0.00
04/09/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3633	3810	3633	3810	0.00
04/09/2009	£ / R On 14-June-10	9.55	Put	Currency Future	42	40	42	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2666	2840	2666	2840	0.00
04/09/2009	£ / R On 14-June-10	10.55	Put	Currency Future	75	70	75	70	0.00
04/09/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1774	1928	1774	1928	0.00
04/09/2009	£ / R On 14-June-10	11.55	Put	Currency Future	183	159	183	159	0.00
04/09/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1107	1220	1107	1220	0.00
04/09/2009	£ / R On 14-June-10	12.55	Put	Currency Future	516	451	516	451	0.00
04/09/2009	£ / R On 14-June-10	15.05	Call	Currency Future	382	423	382	423	0.00
04/09/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2292	2153	2292	2153	0.00
04/09/2009	£ / R On 14-June-10	16.05	Call	Currency Future	259	289	259	289	0.00
04/09/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3168	3019	3168	3019	0.00
04/09/2009	£ / R On 14-June-10	17.05	Call	Currency Future	182	203	182	203	0.00
04/09/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4091	3933	4091	3933	0.00
04/09/2009	£ / R On 14-June-10	18.05	Call	Currency Future	125	141	125	141	0.00
04/09/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5034	4872	5034	4872	0.00
04/09/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3660	3835	3660	3835	0.00
04/09/2009	£ / R On 15-March-10	9.30	Put	Currency Future	23	22	23	22	0.00
04/09/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2682	2856	2682	2856	0.00
04/09/2009	£ / R On 15-March-10	10.30	Put	Currency Future	44	43	44	43	0.00
04/09/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1739	1899	1739	1899	0.00
04/09/2009	£ / R On 15-March-10	11.30	Put	Currency Future	102	86	102	86	0.00
04/09/2009	£ / R On 15-March-10	12.30	Call	Currency Future	984	1104	984	1104	0.00
04/09/2009	£ / R On 15-March-10	12.30	Put	Currency Future	347	291	347	291	0.00
04/09/2009	£ / R On 15-March-10	14.30	Call	Currency Future	317	359	317	359	0.00
04/09/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1679	1545	1679	1545	0.00
04/09/2009	£ / R On 15-March-10	15.30	Call	Currency Future	194	222	194	222	0.00
04/09/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2556	2408	2556	2408	0.00
04/09/2009	£ / R On 15-March-10	16.30	Call	Currency Future	118	136	118	136	0.00
04/09/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3481	3323	3481	3323	0.00
04/09/2009	£ / R On 15-March-10	17.30	Call	Currency Future	72	85	72	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4435	4272	4435	4272	0.00
04/09/2009	£ / R On 14-September-09	9.90	Call	Currency Future	2613	2788	2613	2788	0.00
04/09/2009	£ / R On 14-September-09	9.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.90	Call	Currency Future	1614	1789	1614	1789	0.00
04/09/2009	£ / R On 14-September-09	10.90	Put	Currency Future	1	2	1	2	0.00
04/09/2009	£ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	16.90	Put	Currency Future	4387	4213	4387	4213	0.00
04/09/2009	£ / R On 14-September-09	18.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.90	Put	Currency Future	6387	6212	6387	6212	0.00
04/09/2009	£ / R On 14-September-09	20.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.90	Put	Currency Future	8387	8212	8387	8212	0.00
04/09/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2645	2820	2645	2820	0.00
04/09/2009	£ / R On 14-December-09	10.10	Put	Currency Future	18	17	18	17	0.00
04/09/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1673	1847	1673	1847	0.00
04/09/2009	£ / R On 14-December-09	11.10	Put	Currency Future	46	44	46	44	0.00
04/09/2009	£ / R On 14-December-09	17.10	Call	Currency Future	19	23	19	23	0.00
04/09/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4392	4219	4392	4219	0.00
04/09/2009	£ / R On 14-December-09	19.10	Call	Currency Future	8	10	8	10	0.00
04/09/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6381	6206	6381	6206	0.00
04/09/2009	£ / R On 14-December-09	21.10	Call	Currency Future	3	4	3	4	0.00
04/09/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8376	8200	8376	8200	0.00
04/09/2009	£ / R On 14-June-10	19.55	Call	Currency Future	69	81	69	81	0.00
04/09/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6479	6311	6479	6311	0.00
04/09/2009	£ / R On 14-June-10	21.55	Call	Currency Future	24	28	24	28	0.00
04/09/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8433	8258	8433	8258	0.00
04/09/2009	£ / R On 15-March-10	19.30	Call	Currency Future	25	28	25	28	0.00
04/09/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6388	6215	6388	6215	0.00
04/09/2009	£ / R On 15-March-10	21.30	Call	Currency Future	13	16	13	16	0.00
04/09/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8376	8202	8376	8202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	9.00	Call	Currency Future	3513	3688	3513	3688	0.00
04/09/2009	£ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.00	Call	Currency Future	2513	2688	2513	2688	0.00
04/09/2009	£ / R On 14-September-09	10.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.00	Call	Currency Future	1515	1690	1515	1690	0.00
04/09/2009	£ / R On 14-September-09	11.00	Put	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-September-09	12.00	Call	Currency Future	542	713	542	713	0.00
04/09/2009	£ / R On 14-September-09	12.00	Put	Currency Future	29	25	29	25	0.00
04/09/2009	£ / R On 14-September-09	17.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.00	Put	Currency Future	4487	4313	4487	4313	0.00
04/09/2009	£ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.00	Put	Currency Future	6487	6312	6487	6312	0.00
04/09/2009	£ / R On 14-September-09	21.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.00	Put	Currency Future	8487	8312	8487	8312	0.00
04/09/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3534	3710	3534	3710	0.00
04/09/2009	£ / R On 14-December-09	9.20	Put	Currency Future	7	7	7	7	0.00
04/09/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2547	2722	2547	2722	0.00
04/09/2009	£ / R On 14-December-09	10.20	Put	Currency Future	20	19	20	19	0.00
04/09/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1577	1751	1577	1751	0.00
04/09/2009	£ / R On 14-December-09	11.20	Put	Currency Future	50	47	50	47	0.00
04/09/2009	£ / R On 14-December-09	12.20	Call	Currency Future	737	866	737	866	0.00
04/09/2009	£ / R On 14-December-09	12.20	Put	Currency Future	210	162	210	162	0.00
04/09/2009	£ / R On 14-December-09	17.20	Call	Currency Future	18	22	18	22	0.00
04/09/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4491	4318	4491	4318	0.00
04/09/2009	£ / R On 14-December-09	19.20	Call	Currency Future	8	9	8	9	0.00
04/09/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6481	6306	6481	6306	0.00
04/09/2009	£ / R On 14-December-09	21.20	Call	Currency Future	3	3	3	3	0.00
04/09/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8476	8300	8476	8300	0.00
04/09/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2571	2745	2571	2745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	10.65	Put	Currency Future	80	75	80	75	0.00
04/09/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1696	1848	1696	1848	0.00
04/09/2009	£ / R On 14-June-10	11.65	Put	Currency Future	205	178	205	178	0.00
04/09/2009	£ / R On 14-June-10	19.65	Call	Currency Future	66	77	66	77	0.00
04/09/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6575	6407	6575	6407	0.00
04/09/2009	£ / R On 14-June-10	21.65	Call	Currency Future	23	26	23	26	0.00
04/09/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8532	8357	8532	8357	0.00
04/09/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3513	3688	3513	3688	0.00
04/09/2009	£ / R On 15-March-10	9.45	Put	Currency Future	25	24	25	24	0.00
04/09/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2536	2709	2536	2709	0.00
04/09/2009	£ / R On 15-March-10	10.45	Put	Currency Future	48	46	48	46	0.00
04/09/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1610	1768	1610	1768	0.00
04/09/2009	£ / R On 15-March-10	11.45	Put	Currency Future	123	104	123	104	0.00
04/09/2009	£ / R On 15-March-10	12.45	Call	Currency Future	899	1013	899	1013	0.00
04/09/2009	£ / R On 15-March-10	12.45	Put	Currency Future	412	349	412	349	0.00
04/09/2009	£ / R On 15-March-10	15.45	Call	Currency Future	179	205	179	205	0.00
04/09/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2692	2542	2692	2542	0.00
04/09/2009	£ / R On 15-March-10	17.45	Call	Currency Future	66	78	66	78	0.00
04/09/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4579	4414	4579	4414	0.00
04/09/2009	£ / R On 15-March-10	19.45	Call	Currency Future	24	27	24	27	0.00
04/09/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6537	6364	6537	6364	0.00
04/09/2009	£ / R On 15-March-10	21.45	Call	Currency Future	12	14	12	14	0.00
04/09/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8525	8351	8525	8351	0.00
04/09/2009	£ / R On 14-September-09	9.10	Call	Currency Future	3413	3588	3413	3588	0.00
04/09/2009	£ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.10	Call	Currency Future	2413	2588	2413	2588	0.00
04/09/2009	£ / R On 14-September-09	10.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	12.10	Call	Currency Future	450	619	450	619	0.00
04/09/2009	£ / R On 14-September-09	12.10	Put	Currency Future	37	31	37	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	19.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.10	Put	Currency Future	6587	6412	6587	6412	0.00
04/09/2009	£ / R On 14-September-09	21.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.10	Put	Currency Future	8587	8412	8587	8412	0.00
04/09/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2401	2575	2401	2575	0.00
04/09/2009	£ / R On 14-December-09	10.35	Put	Currency Future	24	22	24	22	0.00
04/09/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1433	1607	1433	1607	0.00
04/09/2009	£ / R On 14-December-09	11.35	Put	Currency Future	56	54	56	54	0.00
04/09/2009	£ / R On 14-December-09	17.35	Call	Currency Future	17	20	17	20	0.00
04/09/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4640	4467	4640	4467	0.00
04/09/2009	£ / R On 14-December-09	19.35	Call	Currency Future	7	8	7	8	0.00
04/09/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6630	6455	6630	6455	0.00
04/09/2009	£ / R On 14-December-09	21.35	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8625	8450	8625	8450	0.00
04/09/2009	£ / R On 14-June-10	19.75	Call	Currency Future	62	73	62	73	0.00
04/09/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6672	6503	6672	6503	0.00
04/09/2009	£ / R On 14-June-10	21.75	Call	Currency Future	22	25	22	25	0.00
04/09/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8631	8455	8631	8455	0.00
04/09/2009	£ / R On 15-March-10	19.55	Call	Currency Future	23	26	23	26	0.00
04/09/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6636	6463	6636	6463	0.00
04/09/2009	£ / R On 15-March-10	21.55	Call	Currency Future	11	13	11	13	0.00
04/09/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8624	8450	8624	8450	0.00
04/09/2009	£ / R On 14-September-09	10.15	Call	Currency Future	2363	2538	2363	2538	0.00
04/09/2009	£ / R On 14-September-09	10.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.15	Call	Currency Future	1366	1541	1366	1541	0.00
04/09/2009	£ / R On 14-September-09	11.15	Put	Currency Future	3	3	3	3	0.00
04/09/2009	£ / R On 14-September-09	17.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.15	Put	Currency Future	4637	4463	4637	4463	0.00
04/09/2009	£ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	19.15	Put	Currency Future	6637	6462	6637	6462	0.00
04/09/2009	£ / R On 14-September-09	21.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.15	Put	Currency Future	8637	8462	8637	8462	0.00
04/09/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3389	3565	3389	3565	0.00
04/09/2009	£ / R On 14-June-10	9.80	Put	Currency Future	48	46	48	46	0.00
04/09/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2430	2603	2430	2603	0.00
04/09/2009	£ / R On 14-June-10	10.80	Put	Currency Future	89	83	89	83	0.00
04/09/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1582	1730	1582	1730	0.00
04/09/2009	£ / R On 14-June-10	11.80	Put	Currency Future	242	210	242	210	0.00
04/09/2009	£ / R On 14-June-10	15.80	Call	Currency Future	285	318	285	318	0.00
04/09/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2944	2798	2944	2798	0.00
04/09/2009	£ / R On 14-June-10	17.80	Call	Currency Future	137	155	137	155	0.00
04/09/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4797	4635	4797	4635	0.00
04/09/2009	£ / R On 14-June-10	19.80	Call	Currency Future	61	71	61	71	0.00
04/09/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6720	6551	6720	6551	0.00
04/09/2009	£ / R On 14-June-10	21.80	Call	Currency Future	21	24	21	24	0.00
04/09/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8680	8505	8680	8505	0.00
04/09/2009	£ / R On 15-March-10	19.60	Call	Currency Future	23	26	23	26	0.00
04/09/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6686	6512	6686	6512	0.00
04/09/2009	£ / R On 15-March-10	21.60	Call	Currency Future	11	13	11	13	0.00
04/09/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8674	8500	8674	8500	0.00
04/09/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3435	3611	3435	3611	0.00
04/09/2009	£ / R On 14-December-09	9.30	Put	Currency Future	8	7	8	7	0.00
04/09/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2450	2624	2450	2624	0.00
04/09/2009	£ / R On 14-December-09	10.30	Put	Currency Future	23	21	23	21	0.00
04/09/2009	£ / R On 14-December-09	12.30	Call	Currency Future	675	797	675	797	0.00
04/09/2009	£ / R On 14-December-09	12.30	Put	Currency Future	248	194	248	194	0.00
04/09/2009	£ / R On 14-December-09	15.30	Call	Currency Future	59	72	59	72	0.00
04/09/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2632	2469	2632	2469	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	19.30	Call	Currency Future	7	9	7	9	0.00
04/09/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6580	6405	6580	6405	0.00
04/09/2009	£ / R On 14-December-09	21.30	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8575	8400	8575	8400	0.00
04/09/2009	£ / R On 14-September-09	9.30	Call	Currency Future	3213	3388	3213	3388	0.00
04/09/2009	£ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.30	Call	Currency Future	2213	2388	2213	2388	0.00
04/09/2009	£ / R On 14-September-09	10.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.30	Call	Currency Future	1218	1392	1218	1392	0.00
04/09/2009	£ / R On 14-September-09	11.30	Put	Currency Future	5	5	5	5	0.00
04/09/2009	£ / R On 14-September-09	12.30	Call	Currency Future	276	437	276	437	0.00
04/09/2009	£ / R On 14-September-09	12.30	Put	Currency Future	63	50	63	50	0.00
04/09/2009	£ / R On 14-September-09	17.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.30	Put	Currency Future	4787	4612	4787	4612	0.00
04/09/2009	£ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.30	Put	Currency Future	6787	6612	6787	6612	0.00
04/09/2009	£ / R On 14-September-09	21.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.30	Put	Currency Future	8787	8612	8787	8612	0.00
04/09/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3237	3413	3237	3413	0.00
04/09/2009	£ / R On 14-December-09	9.50	Put	Currency Future	10	9	10	9	0.00
04/09/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2255	2428	2255	2428	0.00
04/09/2009	£ / R On 14-December-09	10.50	Put	Currency Future	28	25	28	25	0.00
04/09/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1291	1464	1291	1464	0.00
04/09/2009	£ / R On 14-December-09	11.50	Put	Currency Future	64	61	64	61	0.00
04/09/2009	£ / R On 14-December-09	12.50	Call	Currency Future	562	672	562	672	0.00
04/09/2009	£ / R On 14-December-09	12.50	Put	Currency Future	335	268	335	268	0.00
04/09/2009	£ / R On 14-December-09	15.50	Call	Currency Future	51	62	51	62	0.00
04/09/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2824	2659	2824	2659	0.00
04/09/2009	£ / R On 14-December-09	17.50	Call	Currency Future	16	19	16	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4789	4615	4789	4615	0.00
04/09/2009	£ / R On 14-December-09	19.50	Call	Currency Future	7	8	7	8	0.00
04/09/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6780	6605	6780	6605	0.00
04/09/2009	£ / R On 14-December-09	21.50	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8775	8599	8775	8599	0.00
04/09/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2289	2462	2289	2462	0.00
04/09/2009	£ / R On 14-June-10	10.95	Put	Currency Future	98	92	98	92	0.00
04/09/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1473	1616	1473	1616	0.00
04/09/2009	£ / R On 14-June-10	11.95	Put	Currency Future	282	247	282	247	0.00
04/09/2009	£ / R On 14-June-10	12.95	Call	Currency Future	917	1015	917	1015	0.00
04/09/2009	£ / R On 14-June-10	12.95	Put	Currency Future	726	646	726	646	0.00
04/09/2009	£ / R On 14-June-10	15.95	Call	Currency Future	269	300	269	300	0.00
04/09/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3078	2930	3078	2930	0.00
04/09/2009	£ / R On 14-June-10	17.95	Call	Currency Future	130	147	130	147	0.00
04/09/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4939	4777	4939	4777	0.00
04/09/2009	£ / R On 14-June-10	19.95	Call	Currency Future	56	66	56	66	0.00
04/09/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6865	6696	6865	6696	0.00
04/09/2009	£ / R On 14-June-10	21.95	Call	Currency Future	19	22	19	22	0.00
04/09/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8829	8653	8829	8653	0.00
04/09/2009	£ / R On 14-June-10	15.95	Call	Currency Future	269	300	269	300	0.00
04/09/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3078	2930	3078	2930	0.00
04/09/2009	£ / R On 15-March-10	19.75	Call	Currency Future	22	25	22	25	0.00
04/09/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6835	6661	6835	6661	0.00
04/09/2009	£ / R On 15-March-10	21.75	Call	Currency Future	10	12	10	12	0.00
04/09/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8823	8649	8823	8649	0.00
04/09/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3113	3288	3113	3288	0.00
04/09/2009	£ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1120	1294	1120	1294	0.00
04/09/2009	£ / R On 14-September-09	11.40	Put	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	12.40	Call	Currency Future	198	351	198	351	0.00
04/09/2009	£ / R On 14-September-09	12.40	Put	Currency Future	85	64	85	64	0.00
04/09/2009	£ / R On 14-September-09	17.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4887	4712	4887	4712	0.00
04/09/2009	£ / R On 14-September-09	21.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8887	8712	8887	8712	0.00
04/09/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3063	3238	3063	3238	0.00
04/09/2009	£ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2063	2238	2063	2238	0.00
04/09/2009	£ / R On 14-September-09	10.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1072	1245	1072	1245	0.00
04/09/2009	£ / R On 14-September-09	11.45	Put	Currency Future	9	7	9	7	0.00
04/09/2009	£ / R On 14-September-09	17.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4937	4762	4937	4762	0.00
04/09/2009	£ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6937	6762	6937	6762	0.00
04/09/2009	£ / R On 14-September-09	21.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8937	8762	8937	8762	0.00
04/09/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3089	3264	3089	3264	0.00
04/09/2009	£ / R On 14-December-09	9.65	Put	Currency Future	12	11	12	11	0.00
04/09/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2110	2282	2110	2282	0.00
04/09/2009	£ / R On 14-December-09	10.65	Put	Currency Future	32	29	32	29	0.00
04/09/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1150	1323	1150	1323	0.00
04/09/2009	£ / R On 14-December-09	11.65	Put	Currency Future	73	70	73	70	0.00
04/09/2009	£ / R On 14-December-09	12.65	Call	Currency Future	487	588	487	588	0.00
04/09/2009	£ / R On 14-December-09	12.65	Put	Currency Future	410	334	410	334	0.00
04/09/2009	£ / R On 14-December-09	15.65	Call	Currency Future	46	56	46	56	0.00
04/09/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2969	2803	2969	2803	0.00
04/09/2009	£ / R On 14-December-09	17.65	Call	Currency Future	15	17	15	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4938	4764	4938	4764	0.00
04/09/2009	£ / R On 14-December-09	19.65	Call	Currency Future	6	7	6	7	0.00
04/09/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6929	6754	6929	6754	0.00
04/09/2009	£ / R On 14-December-09	21.65	Call	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8925	8749	8925	8749	0.00
04/09/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3039	3215	3039	3215	0.00
04/09/2009	£ / R On 14-December-09	9.70	Put	Currency Future	12	11	12	11	0.00
04/09/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2061	2234	2061	2234	0.00
04/09/2009	£ / R On 14-December-09	10.70	Put	Currency Future	34	31	34	31	0.00
04/09/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1104	1276	1104	1276	0.00
04/09/2009	£ / R On 14-December-09	11.70	Put	Currency Future	77	73	77	73	0.00
04/09/2009	£ / R On 14-December-09	15.70	Call	Currency Future	45	54	45	54	0.00
04/09/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3018	2851	3018	2851	0.00
04/09/2009	£ / R On 14-December-09	17.70	Call	Currency Future	14	17	14	17	0.00
04/09/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4987	4814	4987	4814	0.00
04/09/2009	£ / R On 14-December-09	19.70	Call	Currency Future	6	7	6	7	0.00
04/09/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6979	6804	6979	6804	0.00
04/09/2009	£ / R On 14-December-09	21.70	Call	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8975	8799	8975	8799	0.00
04/09/2009	£ / R On 14-June-10	20.00	Call	Currency Future	55	64	55	64	0.00
04/09/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6914	6744	6914	6744	0.00
04/09/2009	£ / R On 14-June-10	22.00	Call	Currency Future	19	22	19	22	0.00
04/09/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8878	8702	8878	8702	0.00
04/09/2009	£ / R On 14-June-10	16.15	Call	Currency Future	250	278	250	278	0.00
04/09/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3259	3109	3259	3109	0.00
04/09/2009	£ / R On 14-June-10	18.15	Call	Currency Future	121	136	121	136	0.00
04/09/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5130	4967	5130	4967	0.00
04/09/2009	£ / R On 14-June-10	22.15	Call	Currency Future	17	20	17	20	0.00
04/09/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9027	8850	9027	8850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	19.85	Call	Currency Future	21	24	21	24	0.00
04/09/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6934	6761	6934	6761	0.00
04/09/2009	£ / R On 15-March-10	21.85	Call	Currency Future	9	11	9	11	0.00
04/09/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8922	8748	8922	8748	0.00
04/09/2009	£ / R On 15-March-10	19.90	Call	Currency Future	21	24	21	24	0.00
04/09/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6984	6810	6984	6810	0.00
04/09/2009	£ / R On 15-March-10	21.90	Call	Currency Future	9	11	9	11	0.00
04/09/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8972	8797	8972	8797	0.00
04/09/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3013	3188	3013	3188	0.00
04/09/2009	£ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2013	2188	2013	2188	0.00
04/09/2009	£ / R On 14-September-09	10.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1023	1196	1023	1196	0.00
04/09/2009	£ / R On 14-September-09	11.50	Put	Currency Future	10	8	10	8	0.00
04/09/2009	£ / R On 14-September-09	17.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4987	4812	4987	4812	0.00
04/09/2009	£ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6987	6812	6987	6812	0.00
04/09/2009	£ / R On 14-September-09	21.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8987	8812	8987	8812	0.00
04/09/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2990	3165	2990	3165	0.00
04/09/2009	£ / R On 14-December-09	9.75	Put	Currency Future	13	12	13	12	0.00
04/09/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2013	2185	2013	2185	0.00
04/09/2009	£ / R On 14-December-09	10.75	Put	Currency Future	35	32	35	32	0.00
04/09/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1063	1230	1063	1230	0.00
04/09/2009	£ / R On 14-December-09	11.75	Put	Currency Future	86	76	86	76	0.00
04/09/2009	£ / R On 14-December-09	15.75	Call	Currency Future	43	52	43	52	0.00
04/09/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3066	2899	3066	2899	0.00
04/09/2009	£ / R On 14-December-09	17.75	Call	Currency Future	14	17	14	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5037	4863	5037	4863	0.00
04/09/2009	£ / R On 14-December-09	19.75	Call	Currency Future	6	7	6	7	0.00
04/09/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7029	6854	7029	6854	0.00
04/09/2009	£ / R On 14-December-09	21.75	Call	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9025	8849	9025	8849	0.00
04/09/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3001	3176	3001	3176	0.00
04/09/2009	£ / R On 14-June-10	10.20	Put	Currency Future	60	56	60	56	0.00
04/09/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2061	2229	2061	2229	0.00
04/09/2009	£ / R On 14-June-10	11.20	Put	Currency Future	120	109	120	109	0.00
04/09/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1303	1436	1303	1436	0.00
04/09/2009	£ / R On 14-June-10	12.20	Put	Currency Future	363	316	363	316	0.00
04/09/2009	£ / R On 14-June-10	13.20	Call	Currency Future	816	905	816	905	0.00
04/09/2009	£ / R On 14-June-10	13.20	Put	Currency Future	876	785	876	785	0.00
04/09/2009	£ / R On 14-June-10	20.20	Call	Currency Future	49	57	49	57	0.00
04/09/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7108	6938	7108	6938	0.00
04/09/2009	£ / R On 14-June-10	22.20	Call	Currency Future	17	20	17	20	0.00
04/09/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9076	8900	9076	8900	0.00
04/09/2009	£ / R On 15-March-10	19.95	Call	Currency Future	21	23	21	23	0.00
04/09/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7034	6860	7034	6860	0.00
04/09/2009	£ / R On 15-March-10	21.95	Call	Currency Future	9	11	9	11	0.00
04/09/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9022	8847	9022	8847	0.00
04/09/2009	£ / R On 14-September-09	10.60	Call	Currency Future	1913	2088	1913	2088	0.00
04/09/2009	£ / R On 14-September-09	10.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.60	Call	Currency Future	925	1098	925	1098	0.00
04/09/2009	£ / R On 14-September-09	11.60	Put	Currency Future	12	11	12	11	0.00
04/09/2009	£ / R On 14-September-09	17.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.60	Put	Currency Future	5087	4912	5087	4912	0.00
04/09/2009	£ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.60	Put	Currency Future	7087	6912	7087	6912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	21.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.60	Put	Currency Future	9087	8912	9087	8912	0.00
04/09/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2891	3067	2891	3067	0.00
04/09/2009	£ / R On 14-December-09	9.85	Put	Currency Future	14	13	14	13	0.00
04/09/2009	£ / R On 14-December-09	11.85	Call	Currency Future	984	1137	984	1137	0.00
04/09/2009	£ / R On 14-December-09	11.85	Put	Currency Future	107	84	107	84	0.00
04/09/2009	£ / R On 14-December-09	15.85	Call	Currency Future	40	49	40	49	0.00
04/09/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3163	2995	3163	2995	0.00
04/09/2009	£ / R On 14-December-09	17.85	Call	Currency Future	14	16	14	16	0.00
04/09/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5136	4962	5136	4962	0.00
04/09/2009	£ / R On 14-December-09	21.85	Call	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9124	8949	9124	8949	0.00
04/09/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2905	3079	2905	3079	0.00
04/09/2009	£ / R On 14-June-10	10.30	Put	Currency Future	64	59	64	59	0.00
04/09/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1977	2137	1977	2137	0.00
04/09/2009	£ / R On 14-June-10	11.30	Put	Currency Future	136	117	136	117	0.00
04/09/2009	£ / R On 14-June-10	20.30	Call	Currency Future	47	54	47	54	0.00
04/09/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7206	7035	7206	7035	0.00
04/09/2009	£ / R On 14-June-10	22.30	Call	Currency Future	16	19	16	19	0.00
04/09/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9175	8999	9175	8999	0.00
04/09/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2926	3100	2926	3100	0.00
04/09/2009	£ / R On 15-March-10	10.05	Put	Currency Future	39	37	39	37	0.00
04/09/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1139	1275	1139	1275	0.00
04/09/2009	£ / R On 15-March-10	12.05	Put	Currency Future	252	211	252	211	0.00
04/09/2009	£ / R On 15-March-10	13.05	Call	Currency Future	624	708	624	708	0.00
04/09/2009	£ / R On 15-March-10	13.05	Put	Currency Future	737	644	737	644	0.00
04/09/2009	£ / R On 15-March-10	16.05	Call	Currency Future	133	153	133	153	0.00
04/09/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3246	3089	3246	3089	0.00
04/09/2009	£ / R On 15-March-10	18.05	Call	Currency Future	47	55	47	55	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5159	4991	5159	4991	0.00
04/09/2009	£ / R On 15-March-10	20.05	Call	Currency Future	20	23	20	23	0.00
04/09/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7133	6959	7133	6959	0.00
04/09/2009	£ / R On 15-March-10	22.05	Call	Currency Future	8	10	8	10	0.00
04/09/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9121	8947	9121	8947	0.00
04/09/2009	£ / R On 14-September-09	9.55	Call	Currency Future	2963	3138	2963	3138	0.00
04/09/2009	£ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.55	Call	Currency Future	1963	2138	1963	2138	0.00
04/09/2009	£ / R On 14-September-09	10.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.55	Call	Currency Future	974	1147	974	1147	0.00
04/09/2009	£ / R On 14-September-09	11.55	Put	Currency Future	11	9	11	9	0.00
04/09/2009	£ / R On 14-September-09	17.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.55	Put	Currency Future	5037	4862	5037	4862	0.00
04/09/2009	£ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.55	Put	Currency Future	7037	6862	7037	6862	0.00
04/09/2009	£ / R On 14-September-09	21.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.55	Put	Currency Future	9037	8862	9037	8862	0.00
04/09/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1964	2137	1964	2137	0.00
04/09/2009	£ / R On 14-December-09	10.80	Put	Currency Future	37	34	37	34	0.00
04/09/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1023	1184	1023	1184	0.00
04/09/2009	£ / R On 14-December-09	11.80	Put	Currency Future	96	80	96	80	0.00
04/09/2009	£ / R On 14-December-09	17.80	Call	Currency Future	14	16	14	16	0.00
04/09/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5087	4913	5087	4913	0.00
04/09/2009	£ / R On 14-December-09	19.80	Call	Currency Future	6	7	6	7	0.00
04/09/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7079	6904	7079	6904	0.00
04/09/2009	£ / R On 14-December-09	21.80	Call	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9075	8899	9075	8899	0.00
04/09/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2953	3127	2953	3127	0.00
04/09/2009	£ / R On 14-June-10	10.25	Put	Currency Future	62	58	62	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2019	2183	2019	2183	0.00
04/09/2009	£ / R On 14-June-10	11.25	Put	Currency Future	128	113	128	113	0.00
04/09/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1273	1401	1273	1401	0.00
04/09/2009	£ / R On 14-June-10	12.25	Put	Currency Future	383	332	383	332	0.00
04/09/2009	£ / R On 14-June-10	20.25	Call	Currency Future	48	56	48	56	0.00
04/09/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7157	6986	7157	6986	0.00
04/09/2009	£ / R On 14-June-10	22.25	Call	Currency Future	16	19	16	19	0.00
04/09/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9126	8949	9126	8949	0.00
04/09/2009	£ / R On 14-June-10	18.10	Call	Currency Future	123	139	123	139	0.00
04/09/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5082	4919	5082	4919	0.00
04/09/2009	£ / R On 14-June-10	20.10	Call	Currency Future	52	61	52	61	0.00
04/09/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7011	6841	7011	6841	0.00
04/09/2009	£ / R On 14-June-10	22.10	Call	Currency Future	18	21	18	21	0.00
04/09/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8977	8801	8977	8801	0.00
04/09/2009	£ / R On 14-September-09	9.35	Call	Currency Future	3163	3338	3163	3338	0.00
04/09/2009	£ / R On 14-September-09	9.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.35	Call	Currency Future	2163	2338	2163	2338	0.00
04/09/2009	£ / R On 14-September-09	10.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.35	Call	Currency Future	1169	1343	1169	1343	0.00
04/09/2009	£ / R On 14-September-09	11.35	Put	Currency Future	6	5	6	5	0.00
04/09/2009	£ / R On 14-September-09	12.35	Call	Currency Future	236	394	236	394	0.00
04/09/2009	£ / R On 14-September-09	12.35	Put	Currency Future	73	56	73	56	0.00
04/09/2009	£ / R On 14-September-09	17.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.35	Put	Currency Future	4837	4662	4837	4662	0.00
04/09/2009	£ / R On 14-September-09	19.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.35	Put	Currency Future	6837	6662	6837	6662	0.00
04/09/2009	£ / R On 14-September-09	21.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.35	Put	Currency Future	8837	8662	8837	8662	0.00
04/09/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3188	3363	3188	3363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	9.55	Put	Currency Future	10	10	10	10	0.00
04/09/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2206	2380	2206	2380	0.00
04/09/2009	£ / R On 14-December-09	10.55	Put	Currency Future	29	26	29	26	0.00
04/09/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1244	1417	1244	1417	0.00
04/09/2009	£ / R On 14-December-09	11.55	Put	Currency Future	67	64	67	64	0.00
04/09/2009	£ / R On 14-December-09	12.55	Call	Currency Future	536	643	536	643	0.00
04/09/2009	£ / R On 14-December-09	12.55	Put	Currency Future	359	289	359	289	0.00
04/09/2009	£ / R On 14-December-09	15.55	Call	Currency Future	50	60	50	60	0.00
04/09/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2873	2707	2873	2707	0.00
04/09/2009	£ / R On 14-December-09	17.55	Call	Currency Future	15	18	15	18	0.00
04/09/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4838	4665	4838	4665	0.00
04/09/2009	£ / R On 14-December-09	19.55	Call	Currency Future	6	8	6	8	0.00
04/09/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6829	6654	6829	6654	0.00
04/09/2009	£ / R On 14-December-09	21.55	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8825	8649	8825	8649	0.00
04/09/2009	£ / R On 15-March-10	19.80	Call	Currency Future	22	24	22	24	0.00
04/09/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6884	6711	6884	6711	0.00
04/09/2009	£ / R On 15-March-10	21.80	Call	Currency Future	10	12	10	12	0.00
04/09/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8872	8698	8872	8698	0.00
04/09/2009	£ / R On 14-September-09	9.20	Call	Currency Future	3313	3488	3313	3488	0.00
04/09/2009	£ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.20	Call	Currency Future	2313	2488	2313	2488	0.00
04/09/2009	£ / R On 14-September-09	10.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.20	Call	Currency Future	1317	1491	1317	1491	0.00
04/09/2009	£ / R On 14-September-09	11.20	Put	Currency Future	4	4	4	4	0.00
04/09/2009	£ / R On 14-September-09	12.20	Call	Currency Future	361	527	361	527	0.00
04/09/2009	£ / R On 14-September-09	12.20	Put	Currency Future	48	39	48	39	0.00
04/09/2009	£ / R On 14-September-09	17.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.20	Put	Currency Future	4687	4512	4687	4512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.20	Put	Currency Future	6687	6512	6687	6512	0.00
04/09/2009	£ / R On 14-September-09	21.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.20	Put	Currency Future	8687	8512	8687	8512	0.00
04/09/2009	£ / R On 14-September-09	8.95	Call	Currency Future	3563	3738	3563	3738	0.00
04/09/2009	£ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	9.95	Call	Currency Future	2563	2738	2563	2738	0.00
04/09/2009	£ / R On 14-September-09	9.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.95	Call	Currency Future	1564	1739	1564	1739	0.00
04/09/2009	£ / R On 14-September-09	10.95	Put	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-September-09	11.95	Call	Currency Future	588	760	588	760	0.00
04/09/2009	£ / R On 14-September-09	11.95	Put	Currency Future	26	23	26	23	0.00
04/09/2009	£ / R On 14-September-09	16.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	16.95	Put	Currency Future	4437	4263	4437	4263	0.00
04/09/2009	£ / R On 14-September-09	18.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.95	Put	Currency Future	6437	6262	6437	6262	0.00
04/09/2009	£ / R On 14-September-09	20.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.95	Put	Currency Future	8437	8262	8437	8262	0.00
04/09/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3286	3462	3286	3462	0.00
04/09/2009	£ / R On 14-December-09	9.45	Put	Currency Future	9	9	9	9	0.00
04/09/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2303	2477	2303	2477	0.00
04/09/2009	£ / R On 14-December-09	10.45	Put	Currency Future	26	24	26	24	0.00
04/09/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1338	1512	1338	1512	0.00
04/09/2009	£ / R On 14-December-09	11.45	Put	Currency Future	61	58	61	58	0.00
04/09/2009	£ / R On 14-December-09	12.45	Call	Currency Future	588	702	588	702	0.00
04/09/2009	£ / R On 14-December-09	12.45	Put	Currency Future	311	248	311	248	0.00
04/09/2009	£ / R On 14-December-09	15.45	Call	Currency Future	53	65	53	65	0.00
04/09/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2776	2611	2776	2611	0.00
04/09/2009	£ / R On 14-December-09	17.45	Call	Currency Future	16	19	16	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4739	4566	4739	4566	0.00
04/09/2009	£ / R On 14-December-09	19.45	Call	Currency Future	7	8	7	8	0.00
04/09/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6730	6555	6730	6555	0.00
04/09/2009	£ / R On 14-December-09	21.45	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8725	8549	8725	8549	0.00
04/09/2009	£ / R On 14-June-10	15.90	Call	Currency Future	274	306	274	306	0.00
04/09/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3033	2886	3033	2886	0.00
04/09/2009	£ / R On 14-June-10	17.90	Call	Currency Future	132	149	132	149	0.00
04/09/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4891	4730	4891	4730	0.00
04/09/2009	£ / R On 14-June-10	21.90	Call	Currency Future	20	23	20	23	0.00
04/09/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8779	8603	8779	8603	0.00
04/09/2009	£ / R On 15-March-10	19.65	Call	Currency Future	23	25	23	25	0.00
04/09/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6735	6562	6735	6562	0.00
04/09/2009	£ / R On 15-March-10	21.65	Call	Currency Future	11	13	11	13	0.00
04/09/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8723	8549	8723	8549	0.00
04/09/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3562	3737	3562	3737	0.00
04/09/2009	£ / R On 15-March-10	9.40	Put	Currency Future	24	23	24	23	0.00
04/09/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2584	2758	2584	2758	0.00
04/09/2009	£ / R On 15-March-10	10.40	Put	Currency Future	47	45	47	45	0.00
04/09/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1653	1811	1653	1811	0.00
04/09/2009	£ / R On 15-March-10	11.40	Put	Currency Future	116	98	116	98	0.00
04/09/2009	£ / R On 15-March-10	12.40	Call	Currency Future	927	1043	927	1043	0.00
04/09/2009	£ / R On 15-March-10	12.40	Put	Currency Future	390	329	390	329	0.00
04/09/2009	£ / R On 15-March-10	15.40	Call	Currency Future	184	211	184	211	0.00
04/09/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2647	2497	2647	2497	0.00
04/09/2009	£ / R On 15-March-10	17.40	Call	Currency Future	68	80	68	80	0.00
04/09/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4531	4367	4531	4367	0.00
04/09/2009	£ / R On 15-March-10	19.40	Call	Currency Future	24	27	24	27	0.00
04/09/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6487	6314	6487	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
04/09/2009	£ / R On 15-March-10	21.40	Call	Currency Future	12	15	12	15	0.00
04/09/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8475	8301	8475	8301	0.00
04/09/2009	£ / R On 14-September-09	8.80	Call	Currency Future	3713	3888	3713	3888	0.00
04/09/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	9.80	Call	Currency Future	2713	2888	2713	2888	0.00
04/09/2009	£ / R On 14-September-09	9.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.80	Call	Currency Future	1714	1889	1714	1889	0.00
04/09/2009	£ / R On 14-September-09	10.80	Put	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	11.80	Call	Currency Future	731	905	731	905	0.00
04/09/2009	£ / R On 14-September-09	11.80	Put	Currency Future	18	17	18	17	0.00
04/09/2009	£ / R On 14-September-09	16.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	16.80	Put	Currency Future	4287	4113	4287	4113	0.00
04/09/2009	£ / R On 14-September-09	18.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.80	Put	Currency Future	6287	6112	6287	6112	0.00
04/09/2009	£ / R On 14-September-09	20.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.80	Put	Currency Future	8287	8112	8287	8112	0.00
04/09/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3683	3859	3683	3859	0.00
04/09/2009	£ / R On 14-December-09	9.05	Put	Currency Future	6	6	6	6	0.00
04/09/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2695	2869	2695	2869	0.00
04/09/2009	£ / R On 14-December-09	10.05	Put	Currency Future	17	16	17	16	0.00
04/09/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1721	1895	1721	1895	0.00
04/09/2009	£ / R On 14-December-09	11.05	Put	Currency Future	44	42	44	42	0.00
04/09/2009	£ / R On 14-December-09	12.05	Call	Currency Future	837	975	837	975	0.00
04/09/2009	£ / R On 14-December-09	12.05	Put	Currency Future	160	121	160	121	0.00
04/09/2009	£ / R On 14-December-09	15.05	Call	Currency Future	71	87	71	87	0.00
04/09/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2394	2234	2394	2234	0.00
04/09/2009	£ / R On 14-December-09	17.05	Call	Currency Future	20	23	20	23	0.00
04/09/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4343	4170	4343	4170	0.00
04/09/2009	£ / R On 14-December-09	19.05	Call	Currency Future	8	10	8	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6331	6156	6331	6156	0.00
04/09/2009	£ / R On 14-December-09	21.05	Call	Currency Future	3	4	3	4	0.00
04/09/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8326	8151	8326	8151	0.00
04/09/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3731	3908	3731	3908	0.00
04/09/2009	£ / R On 14-June-10	9.45	Put	Currency Future	40	38	40	38	0.00
04/09/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2761	2935	2761	2935	0.00
04/09/2009	£ / R On 14-June-10	10.45	Put	Currency Future	70	66	70	66	0.00
04/09/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1854	2010	1854	2010	0.00
04/09/2009	£ / R On 14-June-10	11.45	Put	Currency Future	163	141	163	141	0.00
04/09/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1160	1277	1160	1277	0.00
04/09/2009	£ / R On 14-June-10	12.45	Put	Currency Future	469	408	469	408	0.00
04/09/2009	£ / R On 14-June-10	19.45	Call	Currency Future	73	85	73	85	0.00
04/09/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6382	6216	6382	6216	0.00
04/09/2009	£ / R On 14-June-10	21.45	Call	Currency Future	25	29	25	29	0.00
04/09/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8334	8159	8334	8159	0.00
04/09/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3709	3884	3709	3884	0.00
04/09/2009	£ / R On 15-March-10	9.25	Put	Currency Future	22	21	22	21	0.00
04/09/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2730	2905	2730	2905	0.00
04/09/2009	£ / R On 15-March-10	10.25	Put	Currency Future	43	41	43	41	0.00
04/09/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1783	1944	1783	1944	0.00
04/09/2009	£ / R On 15-March-10	11.25	Put	Currency Future	96	81	96	81	0.00
04/09/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1014	1136	1014	1136	0.00
04/09/2009	£ / R On 15-March-10	12.25	Put	Currency Future	326	273	326	273	0.00
04/09/2009	£ / R On 15-March-10	15.25	Call	Currency Future	199	228	199	228	0.00
04/09/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2512	2364	2512	2364	0.00
04/09/2009	£ / R On 15-March-10	17.25	Call	Currency Future	74	88	74	88	0.00
04/09/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4387	4224	4387	4224	0.00
04/09/2009	£ / R On 15-March-10	19.25	Call	Currency Future	26	29	26	29	0.00
04/09/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6338	6165	6338	6165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	21.25	Call	Currency Future	14	16	14	16	0.00
04/09/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8326	8153	8326	8153	0.00
04/09/2009	£ / R On 14-September-09	8.75	Call	Currency Future	3763	3938	3763	3938	0.00
04/09/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	9.75	Call	Currency Future	2763	2938	2763	2938	0.00
04/09/2009	£ / R On 14-September-09	9.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.75	Call	Currency Future	1764	1939	1764	1939	0.00
04/09/2009	£ / R On 14-September-09	10.75	Put	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	11.75	Call	Currency Future	779	953	779	953	0.00
04/09/2009	£ / R On 14-September-09	11.75	Put	Currency Future	17	15	17	15	0.00
04/09/2009	£ / R On 14-September-09	16.75	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.75	Put	Currency Future	4237	4063	4237	4063	0.00
04/09/2009	£ / R On 14-September-09	18.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.75	Put	Currency Future	6237	6062	6237	6062	0.00
04/09/2009	£ / R On 14-September-09	20.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.75	Put	Currency Future	8237	8062	8237	8062	0.00
04/09/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3733	3909	3733	3909	0.00
04/09/2009	£ / R On 14-December-09	9.00	Put	Currency Future	6	5	6	5	0.00
04/09/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2744	2919	2744	2919	0.00
04/09/2009	£ / R On 14-December-09	10.00	Put	Currency Future	17	15	17	15	0.00
04/09/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1770	1944	1770	1944	0.00
04/09/2009	£ / R On 14-December-09	11.00	Put	Currency Future	43	40	43	40	0.00
04/09/2009	£ / R On 14-December-09	12.00	Call	Currency Future	873	1013	873	1013	0.00
04/09/2009	£ / R On 14-December-09	12.00	Put	Currency Future	146	109	146	109	0.00
04/09/2009	£ / R On 14-December-09	17.00	Call	Currency Future	20	24	20	24	0.00
04/09/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4293	4121	4293	4121	0.00
04/09/2009	£ / R On 14-December-09	19.00	Call	Currency Future	8	10	8	10	0.00
04/09/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6281	6107	6281	6107	0.00
04/09/2009	£ / R On 14-December-09	21.00	Call	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8276	8101	8276	8101	0.00
04/09/2009	£ / R On 14-June-10	19.40	Call	Currency Future	75	88	75	88	0.00
04/09/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6334	6168	6334	6168	0.00
04/09/2009	£ / R On 14-June-10	21.40	Call	Currency Future	26	30	26	30	0.00
04/09/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8285	8110	8285	8110	0.00
04/09/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3758	3934	3758	3934	0.00
04/09/2009	£ / R On 15-March-10	9.20	Put	Currency Future	21	20	21	20	0.00
04/09/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2779	2954	2779	2954	0.00
04/09/2009	£ / R On 15-March-10	10.20	Put	Currency Future	42	40	42	40	0.00
04/09/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1827	1989	1827	1989	0.00
04/09/2009	£ / R On 15-March-10	11.20	Put	Currency Future	90	75	90	75	0.00
04/09/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1044	1169	1044	1169	0.00
04/09/2009	£ / R On 15-March-10	12.20	Put	Currency Future	307	256	307	256	0.00
04/09/2009	£ / R On 15-March-10	15.20	Call	Currency Future	204	233	204	233	0.00
04/09/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2467	2320	2467	2320	0.00
04/09/2009	£ / R On 15-March-10	17.20	Call	Currency Future	76	90	76	90	0.00
04/09/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4339	4177	4339	4177	0.00
04/09/2009	£ / R On 15-March-10	19.20	Call	Currency Future	26	29	26	29	0.00
04/09/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6289	6116	6289	6116	0.00
04/09/2009	£ / R On 15-March-10	21.20	Call	Currency Future	14	17	14	17	0.00
04/09/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8277	8103	8277	8103	0.00
04/09/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3611	3786	3611	3786	0.00
04/09/2009	£ / R On 15-March-10	9.35	Put	Currency Future	24	22	24	22	0.00
04/09/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2633	2807	2633	2807	0.00
04/09/2009	£ / R On 15-March-10	10.35	Put	Currency Future	46	44	46	44	0.00
04/09/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1696	1855	1696	1855	0.00
04/09/2009	£ / R On 15-March-10	11.35	Put	Currency Future	109	92	109	92	0.00
04/09/2009	£ / R On 15-March-10	12.35	Call	Currency Future	955	1073	955	1073	0.00
04/09/2009	£ / R On 15-March-10	12.35	Put	Currency Future	368	310	368	310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	15.35	Call	Currency Future	189	216	189	216	0.00
04/09/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2601	2453	2601	2453	0.00
04/09/2009	£ / R On 15-March-10	17.35	Call	Currency Future	70	83	70	83	0.00
04/09/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4483	4319	4483	4319	0.00
04/09/2009	£ / R On 15-March-10	19.35	Call	Currency Future	25	28	25	28	0.00
04/09/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6438	6264	6438	6264	0.00
04/09/2009	£ / R On 15-March-10	21.35	Call	Currency Future	13	15	13	15	0.00
04/09/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8426	8252	8426	8252	0.00
04/09/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3584	3760	3584	3760	0.00
04/09/2009	£ / R On 14-December-09	9.15	Put	Currency Future	7	6	7	6	0.00
04/09/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2596	2771	2596	2771	0.00
04/09/2009	£ / R On 14-December-09	10.15	Put	Currency Future	19	18	19	18	0.00
04/09/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1625	1799	1625	1799	0.00
04/09/2009	£ / R On 14-December-09	11.15	Put	Currency Future	48	45	48	45	0.00
04/09/2009	£ / R On 14-December-09	12.15	Call	Currency Future	769	901	769	901	0.00
04/09/2009	£ / R On 14-December-09	12.15	Put	Currency Future	192	148	192	148	0.00
04/09/2009	£ / R On 14-December-09	15.15	Call	Currency Future	66	81	66	81	0.00
04/09/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2489	2327	2489	2327	0.00
04/09/2009	£ / R On 14-December-09	17.15	Call	Currency Future	19	22	19	22	0.00
04/09/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4442	4269	4442	4269	0.00
04/09/2009	£ / R On 14-December-09	19.15	Call	Currency Future	8	9	8	9	0.00
04/09/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6431	6256	6431	6256	0.00
04/09/2009	£ / R On 14-December-09	21.15	Call	Currency Future	3	4	3	4	0.00
04/09/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8426	8250	8426	8250	0.00
04/09/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3584	3761	3584	3761	0.00
04/09/2009	£ / R On 14-June-10	9.60	Put	Currency Future	43	41	43	41	0.00
04/09/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2619	2792	2619	2792	0.00
04/09/2009	£ / R On 14-June-10	10.60	Put	Currency Future	78	73	78	73	0.00
04/09/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1081	1193	1081	1193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	12.60	Put	Currency Future	540	473	540	473	0.00
04/09/2009	£ / R On 14-June-10	19.60	Call	Currency Future	68	79	68	79	0.00
04/09/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6527	6359	6527	6359	0.00
04/09/2009	£ / R On 14-June-10	21.60	Call	Currency Future	23	27	23	27	0.00
04/09/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8483	8307	8483	8307	0.00
04/09/2009	£ / R On 14-September-09	9.05	Call	Currency Future	3463	3638	3463	3638	0.00
04/09/2009	£ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.05	Call	Currency Future	2463	2638	2463	2638	0.00
04/09/2009	£ / R On 14-September-09	10.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.05	Call	Currency Future	1465	1640	1465	1640	0.00
04/09/2009	£ / R On 14-September-09	11.05	Put	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-September-09	12.05	Call	Currency Future	495	666	495	666	0.00
04/09/2009	£ / R On 14-September-09	12.05	Put	Currency Future	32	28	32	28	0.00
04/09/2009	£ / R On 14-September-09	17.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.05	Put	Currency Future	4537	4363	4537	4363	0.00
04/09/2009	£ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	19.05	Put	Currency Future	6537	6362	6537	6362	0.00
04/09/2009	£ / R On 14-September-09	21.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.05	Put	Currency Future	8537	8362	8537	8362	0.00
04/09/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3485	3660	3485	3660	0.00
04/09/2009	£ / R On 14-December-09	9.25	Put	Currency Future	8	7	8	7	0.00
04/09/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2499	2673	2499	2673	0.00
04/09/2009	£ / R On 14-December-09	10.25	Put	Currency Future	21	20	21	20	0.00
04/09/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1529	1703	1529	1703	0.00
04/09/2009	£ / R On 14-December-09	11.25	Put	Currency Future	52	49	52	49	0.00
04/09/2009	£ / R On 14-December-09	12.25	Call	Currency Future	705	831	705	831	0.00
04/09/2009	£ / R On 14-December-09	12.25	Put	Currency Future	228	178	228	178	0.00
04/09/2009	£ / R On 14-December-09	15.25	Call	Currency Future	62	75	62	75	0.00
04/09/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2584	2421	2584	2421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	17.25	Call	Currency Future	18	21	18	21	0.00
04/09/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4541	4368	4541	4368	0.00
04/09/2009	£ / R On 14-December-09	19.25	Call	Currency Future	7	9	7	9	0.00
04/09/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6530	6355	6530	6355	0.00
04/09/2009	£ / R On 14-December-09	21.25	Call	Currency Future	3	3	3	3	0.00
04/09/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8525	8350	8525	8350	0.00
04/09/2009	£ / R On 14-June-10	15.70	Call	Currency Future	296	330	296	330	0.00
04/09/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2855	2710	2855	2710	0.00
04/09/2009	£ / R On 14-June-10	17.70	Call	Currency Future	143	161	143	161	0.00
04/09/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4702	4541	4702	4541	0.00
04/09/2009	£ / R On 14-June-10	19.70	Call	Currency Future	64	75	64	75	0.00
04/09/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6623	6455	6623	6455	0.00
04/09/2009	£ / R On 14-June-10	21.70	Call	Currency Future	22	26	22	26	0.00
04/09/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8581	8406	8581	8406	0.00
04/09/2009	£ / R On 15-March-10	19.50	Call	Currency Future	24	27	24	27	0.00
04/09/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6586	6413	6586	6413	0.00
04/09/2009	£ / R On 15-March-10	21.50	Call	Currency Future	12	14	12	14	0.00
04/09/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8574	8400	8574	8400	0.00
04/09/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3336	3512	3336	3512	0.00
04/09/2009	£ / R On 14-December-09	9.40	Put	Currency Future	9	8	9	8	0.00
04/09/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2352	2526	2352	2526	0.00
04/09/2009	£ / R On 14-December-09	10.40	Put	Currency Future	25	23	25	23	0.00
04/09/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1386	1559	1386	1559	0.00
04/09/2009	£ / R On 14-December-09	11.40	Put	Currency Future	59	56	59	56	0.00
04/09/2009	£ / R On 14-December-09	12.40	Call	Currency Future	616	733	616	733	0.00
04/09/2009	£ / R On 14-December-09	12.40	Put	Currency Future	289	229	289	229	0.00
04/09/2009	£ / R On 14-December-09	15.40	Call	Currency Future	55	67	55	67	0.00
04/09/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2728	2564	2728	2564	0.00
04/09/2009	£ / R On 14-December-09	17.40	Call	Currency Future	17	20	17	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4690	4516	4690	4516	0.00
04/09/2009	£ / R On 14-December-09	19.40	Call	Currency Future	7	8	7	8	0.00
04/09/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6680	6505	6680	6505	0.00
04/09/2009	£ / R On 14-December-09	21.40	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8675	8500	8675	8500	0.00
04/09/2009	£ / R On 14-December-09	9.60	Call	Currency Future	3138	3314	3138	3314	0.00
04/09/2009	£ / R On 14-December-09	9.60	Put	Currency Future	11	10	11	10	0.00
04/09/2009	£ / R On 14-December-09	11.60	Call	Currency Future	1197	1370	1197	1370	0.00
04/09/2009	£ / R On 14-December-09	11.60	Put	Currency Future	70	67	70	67	0.00
04/09/2009	£ / R On 14-December-09	17.60	Call	Currency Future	15	18	15	18	0.00
04/09/2009	£ / R On 14-December-09	17.60	Put	Currency Future	4888	4714	4888	4714	0.00
04/09/2009	£ / R On 14-December-09	21.60	Call	Currency Future	2	3	2	3	0.00
04/09/2009	£ / R On 14-December-09	21.60	Put	Currency Future	8875	8699	8875	8699	0.00
04/09/2009	£ / R On 14-June-10	15.85	Call	Currency Future	279	312	279	312	0.00
04/09/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2989	2842	2989	2842	0.00
04/09/2009	£ / R On 14-June-10	17.85	Call	Currency Future	135	152	135	152	0.00
04/09/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4844	4682	4844	4682	0.00
04/09/2009	£ / R On 14-June-10	19.85	Call	Currency Future	59	69	59	69	0.00
04/09/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6768	6600	6768	6600	0.00
04/09/2009	£ / R On 14-June-10	21.85	Call	Currency Future	20	24	20	24	0.00
04/09/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8730	8554	8730	8554	0.00
04/09/2009	£ / R On 14-September-09	9.65	Call	Currency Future	2863	3038	2863	3038	0.00
04/09/2009	£ / R On 14-September-09	9.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	11.65	Call	Currency Future	876	1050	876	1050	0.00
04/09/2009	£ / R On 14-September-09	11.65	Put	Currency Future	14	12	14	12	0.00
04/09/2009	£ / R On 14-September-09	17.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	17.65	Put	Currency Future	5137	4962	5137	4962	0.00
04/09/2009	£ / R On 14-September-09	21.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	21.65	Put	Currency Future	9137	8962	9137	8962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2877	3052	2877	3052	0.00
04/09/2009	£ / R On 15-March-10	10.10	Put	Currency Future	40	38	40	38	0.00
04/09/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1916	2079	1916	2079	0.00
04/09/2009	£ / R On 15-March-10	11.10	Put	Currency Future	79	66	79	66	0.00
04/09/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1107	1236	1107	1236	0.00
04/09/2009	£ / R On 15-March-10	12.10	Put	Currency Future	270	223	270	223	0.00
04/09/2009	£ / R On 15-March-10	16.10	Call	Currency Future	130	149	130	149	0.00
04/09/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3293	3136	3293	3136	0.00
04/09/2009	£ / R On 15-March-10	18.10	Call	Currency Future	45	53	45	53	0.00
04/09/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5208	5040	5208	5040	0.00
04/09/2009	£ / R On 15-March-10	20.10	Call	Currency Future	20	22	20	22	0.00
04/09/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7183	7009	7183	7009	0.00
04/09/2009	£ / R On 15-March-10	22.10	Call	Currency Future	8	10	8	10	0.00
04/09/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9171	8996	9171	8996	0.00
04/09/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2842	3017	2842	3017	0.00
04/09/2009	£ / R On 14-December-09	9.90	Put	Currency Future	15	14	15	14	0.00
04/09/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1867	2041	1867	2041	0.00
04/09/2009	£ / R On 14-December-09	10.90	Put	Currency Future	40	37	40	37	0.00
04/09/2009	£ / R On 14-December-09	11.90	Call	Currency Future	946	1092	946	1092	0.00
04/09/2009	£ / R On 14-December-09	11.90	Put	Currency Future	119	88	119	88	0.00
04/09/2009	£ / R On 14-December-09	15.90	Call	Currency Future	39	47	39	47	0.00
04/09/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3212	3044	3212	3044	0.00
04/09/2009	£ / R On 14-December-09	17.90	Call	Currency Future	13	16	13	16	0.00
04/09/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5186	5012	5186	5012	0.00
04/09/2009	£ / R On 14-December-09	19.90	Call	Currency Future	6	7	6	7	0.00
04/09/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7178	7003	7178	7003	0.00
04/09/2009	£ / R On 14-December-09	21.90	Call	Currency Future	2	2	2	2	0.00
04/09/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9174	8999	9174	8999	0.00
04/09/2009	£ / R On 14-June-10	20.35	Call	Currency Future	46	53	46	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7255	7083	7255	7083	0.00
04/09/2009	£ / R On 14-June-10	22.35	Call	Currency Future	16	18	16	18	0.00
04/09/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9225	9048	9225	9048	0.00
04/09/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2828	3003	2828	3003	0.00
04/09/2009	£ / R On 15-March-10	10.15	Put	Currency Future	41	39	41	39	0.00
04/09/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1871	2034	1871	2034	0.00
04/09/2009	£ / R On 15-March-10	11.15	Put	Currency Future	84	70	84	70	0.00
04/09/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1075	1202	1075	1202	0.00
04/09/2009	£ / R On 15-March-10	12.15	Put	Currency Future	288	239	288	239	0.00
04/09/2009	£ / R On 15-March-10	16.15	Call	Currency Future	127	146	127	146	0.00
04/09/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3340	3182	3340	3182	0.00
04/09/2009	£ / R On 15-March-10	18.15	Call	Currency Future	44	52	44	52	0.00
04/09/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5257	5088	5257	5088	0.00
04/09/2009	£ / R On 15-March-10	20.15	Call	Currency Future	20	22	20	22	0.00
04/09/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7233	7059	7233	7059	0.00
04/09/2009	£ / R On 15-March-10	22.15	Call	Currency Future	8	9	8	9	0.00
04/09/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9221	9046	9221	9046	0.00
04/09/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2975	3149	2975	3149	0.00
04/09/2009	£ / R On 15-March-10	10.00	Put	Currency Future	38	36	38	36	0.00
04/09/2009	£ / R On 15-March-10	11.00	Call	Currency Future	2006	2176	2006	2176	0.00
04/09/2009	£ / R On 15-March-10	11.00	Put	Currency Future	69	62	69	62	0.00
04/09/2009	£ / R On 15-March-10	12.00	Call	Currency Future	1173	1313	1173	1313	0.00
04/09/2009	£ / R On 15-March-10	12.00	Put	Currency Future	235	200	235	200	0.00
04/09/2009	£ / R On 15-March-10	13.00	Call	Currency Future	642	729	642	729	0.00
04/09/2009	£ / R On 15-March-10	13.00	Put	Currency Future	705	616	705	616	0.00
04/09/2009	£ / R On 15-March-10	16.00	Call	Currency Future	136	157	136	157	0.00
04/09/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3199	3043	3199	3043	0.00
04/09/2009	£ / R On 15-March-10	18.00	Call	Currency Future	48	56	48	56	0.00
04/09/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5111	4943	5111	4943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	20.00	Call	Currency Future	21	23	21	23	0.00
04/09/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7083	6910	7083	6910	0.00
04/09/2009	£ / R On 15-March-10	22.00	Call	Currency Future	9	10	9	10	0.00
04/09/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9071	8897	9071	8897	0.00
04/09/2009	£ / R On 14-June-10	20.05	Call	Currency Future	53	62	53	62	0.00
04/09/2009	£ / R On 14-June-10	20.05	Put	Currency Future	6963	6793	6963	6793	0.00
04/09/2009	£ / R On 14-June-10	22.05	Call	Currency Future	18	21	18	21	0.00
04/09/2009	£ / R On 14-June-10	22.05	Put	Currency Future	8928	8752	8928	8752	0.00
04/09/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3783	3958	3783	3958	0.00
04/09/2009	£ / R On 14-December-09	8.95	Put	Currency Future	6	5	6	5	0.00
04/09/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2793	2968	2793	2968	0.00
04/09/2009	£ / R On 14-December-09	9.95	Put	Currency Future	16	15	16	15	0.00
04/09/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1818	1992	1818	1992	0.00
04/09/2009	£ / R On 14-December-09	10.95	Put	Currency Future	41	39	41	39	0.00
04/09/2009	£ / R On 14-December-09	11.95	Call	Currency Future	909	1052	909	1052	0.00
04/09/2009	£ / R On 14-December-09	11.95	Put	Currency Future	132	98	132	98	0.00
04/09/2009	£ / R On 14-December-09	16.95	Call	Currency Future	21	25	21	25	0.00
04/09/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4244	4071	4244	4071	0.00
04/09/2009	£ / R On 14-December-09	18.95	Call	Currency Future	9	10	9	10	0.00
04/09/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6231	6057	6231	6057	0.00
04/09/2009	£ / R On 14-December-09	20.95	Call	Currency Future	3	4	3	4	0.00
04/09/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8226	8051	8226	8051	0.00
04/09/2009	£ / R On 14-September-09	8.65	Call	Currency Future	3863	4038	3863	4038	0.00
04/09/2009	£ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.65	Put	Currency Future	6137	5962	6137	5962	0.00
04/09/2009	£ / R On 14-September-09	20.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.65	Put	Currency Future	8137	7962	8137	7962	0.00
04/09/2009	£ / R On 14-September-09	8.70	Call	Currency Future	3813	3988	3813	3988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	9.70	Call	Currency Future	2813	2988	2813	2988	0.00
04/09/2009	£ / R On 14-September-09	9.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	10.70	Call	Currency Future	1814	1989	1814	1989	0.00
04/09/2009	£ / R On 14-September-09	10.70	Put	Currency Future	1	1	1	1	0.00
04/09/2009	£ / R On 14-September-09	11.70	Call	Currency Future	828	1002	828	1002	0.00
04/09/2009	£ / R On 14-September-09	11.70	Put	Currency Future	15	14	15	14	0.00
04/09/2009	£ / R On 14-September-09	16.70	Call	Currency Future	0	1	0	1	0.00
04/09/2009	£ / R On 14-September-09	16.70	Put	Currency Future	4187	4013	4187	4013	0.00
04/09/2009	£ / R On 14-September-09	18.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.70	Put	Currency Future	6187	6012	6187	6012	0.00
04/09/2009	£ / R On 14-September-09	20.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.70	Put	Currency Future	8187	8012	8187	8012	0.00
04/09/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3882	4058	3882	4058	0.00
04/09/2009	£ / R On 14-December-09	8.85	Put	Currency Future	5	4	5	4	0.00
04/09/2009	£ / R On 14-December-09	18.85	Call	Currency Future	9	11	9	11	0.00
04/09/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6132	5957	6132	5957	0.00
04/09/2009	£ / R On 14-December-09	20.85	Call	Currency Future	4	5	4	5	0.00
04/09/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8126	7951	8126	7951	0.00
04/09/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3927	4103	3927	4103	0.00
04/09/2009	£ / R On 14-June-10	9.25	Put	Currency Future	36	33	36	33	0.00
04/09/2009	£ / R On 14-June-10	19.25	Call	Currency Future	81	94	81	94	0.00
04/09/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6190	6024	6190	6024	0.00
04/09/2009	£ / R On 14-June-10	21.25	Call	Currency Future	28	32	28	32	0.00
04/09/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8137	7963	8137	7963	0.00
04/09/2009	£ / R On 14-June-10	19.35	Call	Currency Future	77	90	77	90	0.00
04/09/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6286	6120	6286	6120	0.00
04/09/2009	£ / R On 14-June-10	21.35	Call	Currency Future	27	31	27	31	0.00
04/09/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8236	8061	8236	8061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3906	4081	3906	4081	0.00
04/09/2009	£ / R On 15-March-10	9.05	Put	Currency Future	19	17	19	17	0.00
04/09/2009	£ / R On 15-March-10	15.05	Call	Currency Future	221	251	221	251	0.00
04/09/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2334	2188	2334	2188	0.00
04/09/2009	£ / R On 15-March-10	17.05	Call	Currency Future	83	98	83	98	0.00
04/09/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4196	4034	4196	4034	0.00
04/09/2009	£ / R On 15-March-10	19.05	Call	Currency Future	27	31	27	31	0.00
04/09/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6140	5968	6140	5968	0.00
04/09/2009	£ / R On 15-March-10	21.05	Call	Currency Future	15	18	15	18	0.00
04/09/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8128	7954	8128	7954	0.00
04/09/2009	£ / R On 15-March-10	15.15	Call	Currency Future	210	240	210	240	0.00
04/09/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2422	2276	2422	2276	0.00
04/09/2009	£ / R On 15-March-10	17.15	Call	Currency Future	79	93	79	93	0.00
04/09/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4291	4129	4291	4129	0.00
04/09/2009	£ / R On 15-March-10	19.15	Call	Currency Future	26	30	26	30	0.00
04/09/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6239	6066	6239	6066	0.00
04/09/2009	£ / R On 15-March-10	21.15	Call	Currency Future	15	17	15	17	0.00
04/09/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8227	8054	8227	8054	0.00
04/09/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3857	4032	3857	4032	0.00
04/09/2009	£ / R On 15-March-10	9.10	Put	Currency Future	19	19	19	19	0.00
04/09/2009	£ / R On 15-March-10	15.10	Call	Currency Future	215	246	215	246	0.00
04/09/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2378	2233	2378	2233	0.00
04/09/2009	£ / R On 15-March-10	17.10	Call	Currency Future	81	96	81	96	0.00
04/09/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4244	4082	4244	4082	0.00
04/09/2009	£ / R On 15-March-10	19.10	Call	Currency Future	27	30	27	30	0.00
04/09/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6190	6017	6190	6017	0.00
04/09/2009	£ / R On 15-March-10	21.10	Call	Currency Future	15	18	15	18	0.00
04/09/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8178	8004	8178	8004	0.00
04/09/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3832	4008	3832	4008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	8.90	Put	Currency Future	5	5	5	5	0.00
04/09/2009	£ / R On 14-December-09	16.90	Call	Currency Future	21	25	21	25	0.00
04/09/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4194	4022	4194	4022	0.00
04/09/2009	£ / R On 14-December-09	18.90	Call	Currency Future	9	11	9	11	0.00
04/09/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6182	6007	6182	6007	0.00
04/09/2009	£ / R On 14-December-09	20.90	Call	Currency Future	3	4	3	4	0.00
04/09/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8176	8001	8176	8001	0.00
04/09/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3878	4055	3878	4055	0.00
04/09/2009	£ / R On 14-June-10	9.30	Put	Currency Future	37	35	37	35	0.00
04/09/2009	£ / R On 14-June-10	19.30	Call	Currency Future	79	92	79	92	0.00
04/09/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6238	6073	6238	6073	0.00
04/09/2009	£ / R On 14-June-10	21.30	Call	Currency Future	27	31	27	31	0.00
04/09/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8187	8012	8187	8012	0.00
04/09/2009	£ / R On 14-September-09	8.50	Call	Currency Future	4013	0	4013	0	0.00
04/09/2009	£ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	16.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	16.50	Put	Currency Future	3987	0	3987	0	0.00
04/09/2009	£ / R On 14-September-09	18.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	18.50	Put	Currency Future	5987	0	5987	0	0.00
04/09/2009	£ / R On 14-September-09	20.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	£ / R On 14-September-09	20.50	Put	Currency Future	7987	0	7987	0	0.00
04/09/2009	£ / R On 14-December-09	8.70	Call	Currency Future	4031	0	4031	0	0.00
04/09/2009	£ / R On 14-December-09	8.70	Put	Currency Future	4	0	4	0	0.00
04/09/2009	£ / R On 14-December-09	16.70	Call	Currency Future	24	0	24	0	0.00
04/09/2009	£ / R On 14-December-09	16.70	Put	Currency Future	3997	0	3997	0	0.00
04/09/2009	£ / R On 14-December-09	18.70	Call	Currency Future	10	0	10	0	0.00
04/09/2009	£ / R On 14-December-09	18.70	Put	Currency Future	5983	0	5983	0	0.00
04/09/2009	£ / R On 14-December-09	20.70	Call	Currency Future	4	0	4	0	0.00
04/09/2009	£ / R On 14-December-09	20.70	Put	Currency Future	7977	0	7977	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-June-10	9.15	Call	Currency Future	4025	0	4025	0	0.00
04/09/2009	£ / R On 14-June-10	9.15	Put	Currency Future	34	0	34	0	0.00
04/09/2009	£ / R On 14-June-10	15.15	Call	Currency Future	369	0	369	0	0.00
04/09/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2378	0	2378	0	0.00
04/09/2009	£ / R On 14-June-10	19.15	Call	Currency Future	85	0	85	0	0.00
04/09/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6094	0	6094	0	0.00
04/09/2009	£ / R On 14-June-10	21.15	Call	Currency Future	30	0	30	0	0.00
04/09/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8039	0	8039	0	0.00
04/09/2009	£ / R On 15-March-10	8.95	Call	Currency Future	4005	0	4005	0	0.00
04/09/2009	£ / R On 15-March-10	8.95	Put	Currency Future	17	0	17	0	0.00
04/09/2009	£ / R On 15-March-10	18.95	Call	Currency Future	28	0	28	0	0.00
04/09/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6041	0	6041	0	0.00
04/09/2009	£ / R On 15-March-10	20.95	Call	Currency Future	16	0	16	0	0.00
04/09/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8029	0	8029	0	0.00
04/09/2009	€ / R On 15-March-10			Currency Future	11.2600	11.4467	11.2636	11.4467	2010.00
04/09/2009	€ / R On 14-September-09			Currency Future	10.8900	11.0750	10.8947	11.0750	20966.00
04/09/2009	€ / R On 14-December-09			Currency Future	11.0800	11.2635	11.0812	11.2635	15131.00
04/09/2009	€ / R On 15-March-10	11.45	Call	Currency Future	505	580	505	580	0.00
04/09/2009	€ / R On 15-March-10	11.45	Put	Currency Future	691	583	691	583	0.00
04/09/2009	€ / R On 14-September-09	11.05	Call	Currency Future	58	128	58	128	0.00
04/09/2009	€ / R On 14-September-09	11.05	Put	Currency Future	213	103	213	103	0.00
04/09/2009	€ / R On 14-December-09	11.25	Call	Currency Future	327	400	327	400	0.00
04/09/2009	€ / R On 14-December-09	11.25	Put	Currency Future	496	387	496	387	0.00
04/09/2009	€ / R On 15-March-10	11.55	Call	Currency Future	473	543	473	543	0.00
04/09/2009	€ / R On 15-March-10	11.55	Put	Currency Future	759	646	759	646	0.00
04/09/2009	€ / R On 14-September-09	11.20	Call	Currency Future	34	72	34	72	0.00
04/09/2009	€ / R On 14-September-09	11.20	Put	Currency Future	339	197	339	197	0.00
04/09/2009	€ / R On 14-December-09	11.40	Call	Currency Future	281	345	281	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	11.40	Put	Currency Future	600	481	600	481	0.00
04/09/2009	€ / R On 14-September-09	11.15	Call	Currency Future	40	87	40	87	0.00
04/09/2009	€ / R On 14-September-09	11.15	Put	Currency Future	296	162	296	162	0.00
04/09/2009	€ / R On 14-December-09	11.35	Call	Currency Future	295	362	295	362	0.00
04/09/2009	€ / R On 14-December-09	11.35	Put	Currency Future	564	449	564	449	0.00
04/09/2009	€ / R On 15-March-10	11.60	Call	Currency Future	458	526	458	526	0.00
04/09/2009	€ / R On 15-March-10	11.60	Put	Currency Future	794	679	794	679	0.00
04/09/2009	€ / R On 15-March-10	11.50	Call	Currency Future	489	561	489	561	0.00
04/09/2009	€ / R On 15-March-10	11.50	Put	Currency Future	725	614	725	614	0.00
04/09/2009	€ / R On 14-September-09	11.25	Call	Currency Future	29	59	29	59	0.00
04/09/2009	€ / R On 14-September-09	11.25	Put	Currency Future	384	234	384	234	0.00
04/09/2009	€ / R On 14-December-09	12.50	Call	Currency Future	102	128	102	128	80.00
04/09/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1520	1364	1520	1364	0.00
04/09/2009	€ / R On 15-March-10	11.70	Call	Currency Future	429	493	429	493	0.00
04/09/2009	€ / R On 15-March-10	11.70	Put	Currency Future	866	746	866	746	0.00
04/09/2009	€ / R On 14-September-09	11.30	Call	Currency Future	24	48	24	48	0.00
04/09/2009	€ / R On 14-September-09	11.30	Put	Currency Future	429	273	429	273	0.00
04/09/2009	€ / R On 14-December-09	11.50	Call	Currency Future	254	313	254	313	0.00
04/09/2009	€ / R On 14-December-09	11.50	Put	Currency Future	673	549	673	549	0.00
04/09/2009	€ / R On 15-March-10	11.85	Call	Currency Future	390	448	390	448	0.00
04/09/2009	€ / R On 15-March-10	11.85	Put	Currency Future	977	851	977	851	0.00
04/09/2009	€ / R On 14-September-09	11.50	Call	Currency Future	13	21	13	21	0.00
04/09/2009	€ / R On 14-September-09	11.50	Put	Currency Future	619	446	619	446	0.00
04/09/2009	€ / R On 14-December-09	11.70	Call	Currency Future	209	258	209	258	0.00
04/09/2009	€ / R On 14-December-09	11.70	Put	Currency Future	827	694	827	694	0.00
04/09/2009	€ / R On 15-March-10	11.80	Call	Currency Future	403	462	403	462	0.00
04/09/2009	€ / R On 15-March-10	11.80	Put	Currency Future	939	816	939	816	0.00
04/09/2009	€ / R On 14-September-09	11.40	Call	Currency Future	18	32	18	32	0.00
04/09/2009	€ / R On 14-September-09	11.40	Put	Currency Future	523	357	523	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	11.60	Call	Currency Future	230	284	230	284	0.00
04/09/2009	€ / R On 14-December-09	11.60	Put	Currency Future	749	620	749	620	0.00
04/09/2009	€ / R On 15-March-10	11.90	Call	Currency Future	378	434	378	434	0.00
04/09/2009	€ / R On 15-March-10	11.90	Put	Currency Future	1015	888	1015	888	0.00
04/09/2009	€ / R On 14-September-09	11.55	Call	Currency Future	12	17	12	17	0.00
04/09/2009	€ / R On 14-September-09	11.55	Put	Currency Future	667	492	667	492	0.00
04/09/2009	€ / R On 15-March-10	11.95	Call	Currency Future	367	421	367	421	0.00
04/09/2009	€ / R On 15-March-10	11.95	Put	Currency Future	1053	924	1053	924	0.00
04/09/2009	€ / R On 14-December-09	11.75	Call	Currency Future	199	246	199	246	0.00
04/09/2009	€ / R On 14-December-09	11.75	Put	Currency Future	868	732	868	732	0.00
04/09/2009	€ / R On 15-March-10	12.00	Call	Currency Future	356	408	356	408	0.00
04/09/2009	€ / R On 15-March-10	12.00	Put	Currency Future	1092	962	1092	962	0.00
04/09/2009	€ / R On 14-September-09	11.60	Call	Currency Future	10	14	10	14	0.00
04/09/2009	€ / R On 14-September-09	11.60	Put	Currency Future	715	539	715	539	0.00
04/09/2009	€ / R On 14-December-09	11.80	Call	Currency Future	189	235	189	235	0.00
04/09/2009	€ / R On 14-December-09	11.80	Put	Currency Future	908	771	908	771	0.00
04/09/2009	€ / R On 14-September-09	11.45	Call	Currency Future	15	26	15	26	0.00
04/09/2009	€ / R On 14-September-09	11.45	Put	Currency Future	571	401	571	401	0.00
04/09/2009	€ / R On 14-December-09	11.65	Call	Currency Future	219	270	219	270	0.00
04/09/2009	€ / R On 14-December-09	11.65	Put	Currency Future	788	657	788	657	0.00
04/09/2009	€ / R On 15-March-10	12.10	Call	Currency Future	335	384	335	384	0.00
04/09/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1171	1037	1171	1037	0.00
04/09/2009	€ / R On 14-September-09	11.65	Call	Currency Future	9	11	9	11	0.00
04/09/2009	€ / R On 14-September-09	11.65	Put	Currency Future	764	586	764	586	0.00
04/09/2009	€ / R On 14-December-09	11.90	Call	Currency Future	172	214	172	214	0.00
04/09/2009	€ / R On 14-December-09	11.90	Put	Currency Future	991	850	991	850	0.00
04/09/2009	€ / R On 14-September-09	11.40	Call	Currency Future	18	32	18	32	0.00
04/09/2009	€ / R On 14-September-09	11.40	Put	Currency Future	523	357	523	357	0.00
04/09/2009	€ / R On 14-December-09	12.20	Call	Currency Future	131	164	131	164	13482.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1250	1100	1250	1100	0.00
04/09/2009	€ / R On 14-December-09	14.60	Call	Currency Future	18	29	18	29	12547.00
04/09/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3536	3366	3536	3366	0.00
04/09/2009	€ / R On 15-March-10	12.60	Call	Currency Future	252	288	252	288	13636.00
04/09/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1588	1441	1588	1441	0.00
04/09/2009	€ / R On 15-March-10	11.00	Call	Currency Future	694	801	694	801	13636.00
04/09/2009	€ / R On 15-March-10	11.00	Put	Currency Future	430	354	430	354	0.00
04/09/2009	€ / R On 14-December-09	11.45	Call	Currency Future	267	328	267	328	0.00
04/09/2009	€ / R On 14-December-09	11.45	Put	Currency Future	636	515	636	515	0.00
04/09/2009	€ / R On 14-September-09	11.15	Call	Currency Future	40	87	40	87	0.00
04/09/2009	€ / R On 14-September-09	11.15	Put	Currency Future	296	162	296	162	0.00
04/09/2009	€ / R On 15-March-10	11.40	Call	Currency Future	522	601	522	601	0.00
04/09/2009	€ / R On 15-March-10	11.40	Put	Currency Future	658	555	658	555	0.00
04/09/2009	€ / R On 14-September-09	11.00	Call	Currency Future	70	159	70	159	0.00
04/09/2009	€ / R On 14-September-09	11.00	Put	Currency Future	175	84	175	84	0.00
04/09/2009	€ / R On 14-December-09	11.20	Call	Currency Future	344	424	344	424	0.00
04/09/2009	€ / R On 14-December-09	11.20	Put	Currency Future	463	361	463	361	0.00
04/09/2009	€ / R On 14-September-09	11.10	Call	Currency Future	48	106	48	106	0.00
04/09/2009	€ / R On 14-September-09	11.10	Put	Currency Future	254	131	254	131	0.00
04/09/2009	€ / R On 15-March-10	12.05	Call	Currency Future	345	396	345	396	0.00
04/09/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1132	999	1132	999	0.00
04/09/2009	€ / R On 14-September-09	11.65	Call	Currency Future	9	11	9	11	0.00
04/09/2009	€ / R On 14-September-09	11.65	Put	Currency Future	764	586	764	586	0.00
04/09/2009	€ / R On 14-December-09	11.85	Call	Currency Future	181	224	181	224	0.00
04/09/2009	€ / R On 14-December-09	11.85	Put	Currency Future	949	810	949	810	0.00
04/09/2009	€ / R On 14-September-09	11.70	Call	Currency Future	8	9	8	9	0.00
04/09/2009	€ / R On 14-September-09	11.70	Put	Currency Future	813	634	813	634	0.00
04/09/2009	€ / R On 14-September-09	11.60	Call	Currency Future	10	14	10	14	0.00
04/09/2009	€ / R On 14-September-09	11.60	Put	Currency Future	715	539	715	539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	11.70	Call	Currency Future	429	493	429	493	0.00
04/09/2009	€ / R On 15-March-10	11.70	Put	Currency Future	866	746	866	746	0.00
04/09/2009	€ / R On 14-September-09	12.50	Call	Currency Future	2	1	2	1	100.00
04/09/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1607	1426	1607	1426	0.00
04/09/2009	€ / R On 14-December-09	11.30	Call	Currency Future	311	381	311	381	0.00
04/09/2009	€ / R On 14-December-09	11.30	Put	Currency Future	530	417	530	417	0.00
04/09/2009	€ / R On 15-March-10	11.35	Call	Currency Future	540	624	540	624	0.00
04/09/2009	€ / R On 15-March-10	11.35	Put	Currency Future	626	527	626	527	0.00
04/09/2009	€ / R On 14-September-09	11.35	Call	Currency Future	21	39	21	39	0.00
04/09/2009	€ / R On 14-September-09	11.35	Put	Currency Future	476	314	476	314	0.00
04/09/2009	€ / R On 14-December-09	11.55	Call	Currency Future	242	298	242	298	0.00
04/09/2009	€ / R On 14-December-09	11.55	Put	Currency Future	711	584	711	584	0.00
04/09/2009	€ / R On 14-September-09	11.45	Call	Currency Future	15	26	15	26	0.00
04/09/2009	€ / R On 14-September-09	11.45	Put	Currency Future	571	401	571	401	0.00
04/09/2009	€ / R On 15-March-10	11.75	Call	Currency Future	416	477	416	477	0.00
04/09/2009	€ / R On 15-March-10	11.75	Put	Currency Future	902	781	902	781	0.00
04/09/2009	€ / R On 14-September-09	11.35	Call	Currency Future	21	39	21	39	0.00
04/09/2009	€ / R On 14-September-09	11.35	Put	Currency Future	476	314	476	314	0.00
04/09/2009	€ / R On 15-March-10	12.15	Call	Currency Future	325	373	325	373	0.00
04/09/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1211	1076	1211	1076	0.00
04/09/2009	€ / R On 14-September-09	11.80	Call	Currency Future	6	6	6	6	0.00
04/09/2009	€ / R On 14-September-09	11.80	Put	Currency Future	912	731	912	731	0.00
04/09/2009	€ / R On 14-December-09	12.00	Call	Currency Future	157	195	157	195	0.00
04/09/2009	€ / R On 14-December-09	12.00	Put	Currency Future	1076	932	1076	932	0.00
04/09/2009	€ / R On 15-March-10	12.20	Call	Currency Future	316	362	316	362	0.00
04/09/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1252	1115	1252	1115	0.00
04/09/2009	€ / R On 14-September-09	11.85	Call	Currency Future	6	5	6	5	0.00
04/09/2009	€ / R On 14-September-09	11.85	Put	Currency Future	961	780	961	780	0.00
04/09/2009	€ / R On 14-September-09	11.75	Call	Currency Future	7	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	11.75	Put	Currency Future	862	683	862	683	0.00
04/09/2009	€ / R On 14-December-09	12.05	Call	Currency Future	150	187	150	187	0.00
04/09/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1119	973	1119	973	0.00
04/09/2009	€ / R On 15-March-10	12.25	Call	Currency Future	306	351	306	351	0.00
04/09/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1293	1154	1293	1154	0.00
04/09/2009	€ / R On 14-September-09	11.90	Call	Currency Future	5	4	5	4	0.00
04/09/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1010	829	1010	829	0.00
04/09/2009	€ / R On 14-December-09	12.10	Call	Currency Future	143	179	143	179	0.00
04/09/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1162	1015	1162	1015	0.00
04/09/2009	€ / R On 14-December-09	11.95	Call	Currency Future	164	204	164	204	0.00
04/09/2009	€ / R On 14-December-09	11.95	Put	Currency Future	1033	891	1033	891	0.00
04/09/2009	€ / R On 14-September-09	12.00	Call	Currency Future	4	3	4	3	0.00
04/09/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1110	928	1110	928	0.00
04/09/2009	€ / R On 14-December-09	12.15	Call	Currency Future	137	171	137	171	0.00
04/09/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1206	1058	1206	1058	0.00
04/09/2009	€ / R On 14-September-09	11.95	Call	Currency Future	5	4	5	4	0.00
04/09/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1060	879	1060	879	0.00
04/09/2009	€ / R On 14-September-09	12.05	Call	Currency Future	4	2	4	2	0.00
04/09/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1159	977	1159	977	0.00
04/09/2009	€ / R On 14-September-09	12.10	Call	Currency Future	4	2	4	2	0.00
04/09/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1209	1027	1209	1027	0.00
04/09/2009	€ / R On 14-December-09	12.25	Call	Currency Future	125	157	125	157	0.00
04/09/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1294	1143	1294	1143	0.00
04/09/2009	€ / R On 14-September-09	12.40	Call	Currency Future	2	1	2	1	0.00
04/09/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1508	1326	1508	1326	0.00
04/09/2009	€ / R On 14-December-09	12.55	Call	Currency Future	97	123	97	123	0.00
04/09/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1566	1409	1566	1409	0.00
04/09/2009	€ / R On 14-September-09	12.30	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1408	1226	1408	1226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	12.45	Call	Currency Future	106	133	106	133	0.00
04/09/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1475	1320	1475	1320	0.00
04/09/2009	€ / R On 14-September-09	12.25	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1358	1176	1358	1176	0.00
04/09/2009	€ / R On 14-December-09	12.40	Call	Currency Future	110	139	110	139	0.00
04/09/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1429	1275	1429	1275	0.00
04/09/2009	€ / R On 14-September-09	12.45	Call	Currency Future	2	1	2	1	0.00
04/09/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1558	1376	1558	1376	0.00
04/09/2009	€ / R On 14-December-09	12.65	Call	Currency Future	90	114	90	114	0.00
04/09/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1659	1500	1659	1500	0.00
04/09/2009	€ / R On 14-December-09	12.70	Call	Currency Future	87	109	87	109	0.00
04/09/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1705	1546	1705	1546	0.00
04/09/2009	€ / R On 14-September-09	12.60	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1707	1525	1707	1525	0.00
04/09/2009	€ / R On 14-December-09	12.75	Call	Currency Future	83	105	83	105	0.00
04/09/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1752	1592	1752	1592	0.00
04/09/2009	€ / R On 14-September-09	12.65	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1757	1575	1757	1575	0.00
04/09/2009	€ / R On 14-December-09	12.80	Call	Currency Future	80	102	80	102	0.00
04/09/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1799	1638	1799	1638	0.00
04/09/2009	€ / R On 14-September-09	12.80	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1907	1725	1907	1725	0.00
04/09/2009	€ / R On 14-December-09	13.00	Call	Currency Future	69	88	69	88	0.00
04/09/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1988	1825	1988	1825	0.00
04/09/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	13.00	Put	Currency Future	2106	1925	2106	1925	0.00
04/09/2009	€ / R On 14-December-09	13.20	Call	Currency Future	59	77	59	77	0.00
04/09/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2178	2014	2178	2014	0.00
04/09/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	13.20	Put	Currency Future	2306	2125	2306	2125	0.00
04/09/2009	€ / R On 14-December-09	13.40	Call	Currency Future	49	66	49	66	0.00
04/09/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2368	2203	2368	2203	0.00
04/09/2009	€ / R On 14-September-09	13.15	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	13.15	Put	Currency Future	2256	2075	2256	2075	0.00
04/09/2009	€ / R On 14-December-09	13.30	Call	Currency Future	54	72	54	72	0.00
04/09/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2272	2108	2272	2108	0.00
04/09/2009	€ / R On 14-September-09	13.15	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	13.15	Put	Currency Future	2256	2075	2256	2075	0.00
04/09/2009	€ / R On 14-December-09	13.35	Call	Currency Future	51	69	51	69	0.00
04/09/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2320	2156	2320	2156	0.00
04/09/2009	€ / R On 14-December-09	13.35	Call	Currency Future	51	69	51	69	0.00
04/09/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2320	2156	2320	2156	0.00
04/09/2009	€ / R On 14-September-09	13.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2605	2425	2605	2425	0.00
04/09/2009	€ / R On 14-December-09	13.65	Call	Currency Future	39	55	39	55	0.00
04/09/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2608	2442	2608	2442	0.00
04/09/2009	€ / R On 14-September-09	13.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2655	2475	2655	2475	0.00
04/09/2009	€ / R On 14-December-09	13.70	Call	Currency Future	37	53	37	53	0.00
04/09/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2656	2490	2656	2490	0.00
04/09/2009	€ / R On 14-September-09	13.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2556	2375	2556	2375	0.00
04/09/2009	€ / R On 14-December-09	13.60	Call	Currency Future	41	57	41	57	0.00
04/09/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2560	2394	2560	2394	0.00
04/09/2009	€ / R On 14-September-09	13.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2506	2325	2506	2325	0.00
04/09/2009	€ / R On 14-December-09	13.55	Call	Currency Future	43	59	43	59	0.00
04/09/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2511	2346	2511	2346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	13.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2456	2275	2456	2275	0.00
04/09/2009	€ / R On 14-December-09	13.50	Call	Currency Future	45	62	45	62	0.00
04/09/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2463	2298	2463	2298	0.00
04/09/2009	€ / R On 14-September-09	13.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2456	2275	2456	2275	0.00
04/09/2009	€ / R On 14-December-09	13.55	Call	Currency Future	43	59	43	59	0.00
04/09/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2511	2346	2511	2346	0.00
04/09/2009	€ / R On 14-September-09	13.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.25	Put	Currency Future	2356	2175	2356	2175	0.00
04/09/2009	€ / R On 14-December-09	13.45	Call	Currency Future	47	64	47	64	0.00
04/09/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2415	2250	2415	2250	0.00
04/09/2009	€ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2805	2625	2805	2625	0.00
04/09/2009	€ / R On 14-December-09	13.85	Call	Currency Future	33	48	33	48	0.00
04/09/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2802	2634	2802	2634	0.00
04/09/2009	€ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2955	2775	2955	2775	0.00
04/09/2009	€ / R On 14-December-09	13.25	Call	Currency Future	56	75	56	75	0.00
04/09/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2225	2061	2225	2061	0.00
04/09/2009	€ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.90	Put	Currency Future	3005	2825	3005	2825	0.00
04/09/2009	€ / R On 14-December-09	14.85	Call	Currency Future	15	25	15	25	0.00
04/09/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3783	3612	3783	3612	0.00
04/09/2009	€ / R On 14-September-09	13.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2705	2525	2705	2525	0.00
04/09/2009	€ / R On 14-September-09	13.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2406	2225	2406	2225	0.00
04/09/2009	€ / R On 14-September-09	13.30	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2406	2225	2406	2225	0.00
04/09/2009	€ / R On 14-September-09	13.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2506	2325	2506	2325	0.00
04/09/2009	€ / R On 14-September-09	13.05	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	13.05	Put	Currency Future	2156	1975	2156	1975	0.00
04/09/2009	€ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2855	2675	2855	2675	0.00
04/09/2009	€ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2755	2575	2755	2575	0.00
04/09/2009	€ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.90	Put	Currency Future	3005	2825	3005	2825	0.00
04/09/2009	€ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.95	Put	Currency Future	3055	2875	3055	2875	0.00
04/09/2009	€ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.00	Put	Currency Future	3105	2925	3105	2925	0.00
04/09/2009	€ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.10	Put	Currency Future	3205	3025	3205	3025	0.00
04/09/2009	€ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2905	2725	2905	2725	0.00
04/09/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	13.10	Put	Currency Future	2206	2025	2206	2025	0.00
04/09/2009	€ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.20	Put	Currency Future	3305	3125	3305	3125	0.00
04/09/2009	€ / R On 14-September-09	14.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3955	3775	3955	3775	0.00
04/09/2009	€ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2905	2725	2905	2725	0.00
04/09/2009	€ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.10	Put	Currency Future	3205	3025	3205	3025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3405	3225	3405	3225	0.00
04/09/2009	€ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3505	3325	3505	3325	0.00
04/09/2009	€ / R On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3605	3425	3605	3425	0.00
04/09/2009	€ / R On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3705	3525	3705	3525	0.00
04/09/2009	€ / R On 14-September-09	13.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2705	2525	2705	2525	0.00
04/09/2009	€ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3405	3225	3405	3225	0.00
04/09/2009	€ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3505	3325	3505	3325	0.00
04/09/2009	€ / R On 14-September-09	12.70	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1807	1625	1807	1625	0.00
04/09/2009	€ / R On 14-September-09	12.80	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1907	1725	1907	1725	0.00
04/09/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	12.90	Put	Currency Future	2007	1825	2007	1825	0.00
04/09/2009	€ / R On 14-September-09	13.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2655	2475	2655	2475	0.00
04/09/2009	€ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.05	Put	Currency Future	3155	2975	3155	2975	0.00
04/09/2009	€ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.15	Put	Currency Future	3255	3075	3255	3075	0.00
04/09/2009	€ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.25	Put	Currency Future	3355	3175	3355	3175	0.00
04/09/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	13.10	Put	Currency Future	2206	2025	2206	2025	0.00
04/09/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	12.90	Put	Currency Future	2007	1825	2007	1825	0.00
04/09/2009	€ / R On 14-September-09	12.85	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1957	1775	1957	1775	0.00
04/09/2009	€ / R On 14-September-09	12.95	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	12.95	Put	Currency Future	2057	1875	2057	1875	0.00
04/09/2009	€ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2955	2775	2955	2775	0.00
04/09/2009	€ / R On 14-December-09	13.75	Call	Currency Future	36	51	36	51	0.00
04/09/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2705	2538	2705	2538	0.00
04/09/2009	€ / R On 14-December-09	13.95	Call	Currency Future	30	44	30	44	0.00
04/09/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2899	2731	2899	2731	0.00
04/09/2009	€ / R On 14-December-09	14.05	Call	Currency Future	28	41	28	41	0.00
04/09/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2996	2828	2996	2828	0.00
04/09/2009	€ / R On 14-December-09	14.15	Call	Currency Future	25	39	25	39	0.00
04/09/2009	€ / R On 14-December-09	14.15	Put	Currency Future	3094	2925	3094	2925	0.00
04/09/2009	€ / R On 14-December-09	14.25	Call	Currency Future	23	36	23	36	0.00
04/09/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3192	3023	3192	3023	0.00
04/09/2009	€ / R On 14-December-09	13.30	Call	Currency Future	54	72	54	72	0.00
04/09/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2272	2108	2272	2108	0.00
04/09/2009	€ / R On 14-December-09	13.40	Call	Currency Future	49	66	49	66	0.00
04/09/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2368	2203	2368	2203	0.00
04/09/2009	€ / R On 14-December-09	13.80	Call	Currency Future	34	49	34	49	0.00
04/09/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2753	2586	2753	2586	0.00
04/09/2009	€ / R On 14-December-09	13.90	Call	Currency Future	31	46	31	46	0.00
04/09/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2850	2682	2850	2682	0.00
04/09/2009	€ / R On 14-December-09	14.00	Call	Currency Future	29	43	29	43	0.00
04/09/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2948	2779	2948	2779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	13.05	Call	Currency Future	67	85	67	85	0.00
04/09/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2036	1872	2036	1872	0.00
04/09/2009	€ / R On 14-December-09	13.15	Call	Currency Future	62	80	62	80	0.00
04/09/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2130	1966	2130	1966	0.00
04/09/2009	€ / R On 14-December-09	13.65	Call	Currency Future	39	55	39	55	0.00
04/09/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2608	2442	2608	2442	0.00
04/09/2009	€ / R On 14-September-09	13.05	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	13.05	Put	Currency Future	2156	1975	2156	1975	0.00
04/09/2009	€ / R On 14-December-09	13.15	Call	Currency Future	62	80	62	80	0.00
04/09/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2130	1966	2130	1966	0.00
04/09/2009	€ / R On 14-December-09	13.85	Call	Currency Future	33	48	33	48	0.00
04/09/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2802	2634	2802	2634	0.00
04/09/2009	€ / R On 14-December-09	13.10	Call	Currency Future	64	82	64	82	0.00
04/09/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2083	1919	2083	1919	0.00
04/09/2009	€ / R On 14-December-09	13.80	Call	Currency Future	34	49	34	49	0.00
04/09/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2753	2586	2753	2586	0.00
04/09/2009	€ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2755	2575	2755	2575	0.00
04/09/2009	€ / R On 14-December-09	13.90	Call	Currency Future	31	46	31	46	0.00
04/09/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2850	2682	2850	2682	0.00
04/09/2009	€ / R On 14-December-09	14.10	Call	Currency Future	26	40	26	40	0.00
04/09/2009	€ / R On 14-December-09	14.10	Put	Currency Future	3045	2877	3045	2877	0.00
04/09/2009	€ / R On 14-December-09	14.05	Call	Currency Future	28	41	28	41	0.00
04/09/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2996	2828	2996	2828	0.00
04/09/2009	€ / R On 14-December-09	12.95	Call	Currency Future	72	91	72	91	0.00
04/09/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1941	1778	1941	1778	0.00
04/09/2009	€ / R On 14-September-09	12.75	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1857	1675	1857	1675	0.00
04/09/2009	€ / R On 14-December-09	12.90	Call	Currency Future	74	95	74	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1893	1731	1893	1731	0.00
04/09/2009	€ / R On 14-December-09	13.10	Call	Currency Future	64	82	64	82	0.00
04/09/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2083	1919	2083	1919	0.00
04/09/2009	€ / R On 14-December-09	13.60	Call	Currency Future	41	57	41	57	0.00
04/09/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2560	2394	2560	2394	0.00
04/09/2009	€ / R On 14-December-09	12.90	Call	Currency Future	74	95	74	95	0.00
04/09/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1893	1731	1893	1731	0.00
04/09/2009	€ / R On 14-September-09	12.60	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1707	1525	1707	1525	0.00
04/09/2009	€ / R On 14-December-09	12.85	Call	Currency Future	77	98	77	98	0.00
04/09/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1846	1685	1846	1685	0.00
04/09/2009	€ / R On 14-December-09	13.05	Call	Currency Future	67	85	67	85	0.00
04/09/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2036	1872	2036	1872	0.00
04/09/2009	€ / R On 14-September-09	12.35	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1458	1276	1458	1276	0.00
04/09/2009	€ / R On 14-September-09	12.55	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1657	1475	1657	1475	0.00
04/09/2009	€ / R On 14-December-09	12.60	Call	Currency Future	94	118	94	118	0.00
04/09/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1612	1455	1612	1455	0.00
04/09/2009	€ / R On 14-September-09	12.15	Call	Currency Future	3	2	3	2	0.00
04/09/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1259	1077	1259	1077	0.00
04/09/2009	€ / R On 14-September-09	12.35	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1458	1276	1458	1276	0.00
04/09/2009	€ / R On 14-September-09	12.85	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1957	1775	1957	1775	0.00
04/09/2009	€ / R On 14-December-09	12.35	Call	Currency Future	115	144	115	144	0.00
04/09/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1384	1231	1384	1231	0.00
04/09/2009	€ / R On 14-December-09	12.65	Call	Currency Future	90	114	90	114	0.00
04/09/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1659	1500	1659	1500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	12.10	Call	Currency Future	4	2	4	2	0.00
04/09/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1209	1027	1209	1027	0.00
04/09/2009	€ / R On 14-September-09	12.20	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1308	1126	1308	1126	0.00
04/09/2009	€ / R On 14-December-09	12.30	Call	Currency Future	120	150	120	150	0.00
04/09/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1339	1187	1339	1187	0.00
04/09/2009	€ / R On 14-December-09	12.40	Call	Currency Future	110	139	110	139	0.00
04/09/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1429	1275	1429	1275	0.00
04/09/2009	€ / R On 14-December-09	12.60	Call	Currency Future	94	118	94	118	0.00
04/09/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1612	1455	1612	1455	0.00
04/09/2009	€ / R On 14-September-09	12.15	Call	Currency Future	3	2	3	2	0.00
04/09/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1259	1077	1259	1077	0.00
04/09/2009	€ / R On 14-September-09	12.65	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1757	1575	1757	1575	0.00
04/09/2009	€ / R On 14-December-09	10.65	Call	Currency Future	625	758	625	758	0.00
04/09/2009	€ / R On 14-December-09	10.65	Put	Currency Future	194	144	194	144	0.00
04/09/2009	€ / R On 14-December-09	11.15	Call	Currency Future	362	449	362	449	0.00
04/09/2009	€ / R On 14-December-09	11.15	Put	Currency Future	431	336	431	336	0.00
04/09/2009	€ / R On 14-December-09	14.65	Call	Currency Future	17	28	17	28	0.00
04/09/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3586	3415	3586	3415	0.00
04/09/2009	€ / R On 14-December-09	10.45	Call	Currency Future	761	909	761	909	0.00
04/09/2009	€ / R On 14-December-09	10.45	Put	Currency Future	130	95	130	95	0.00
04/09/2009	€ / R On 14-December-09	10.95	Call	Currency Future	453	560	453	560	0.00
04/09/2009	€ / R On 14-December-09	10.95	Put	Currency Future	322	247	322	247	0.00
04/09/2009	€ / R On 14-December-09	14.75	Call	Currency Future	16	27	16	27	0.00
04/09/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3685	3513	3685	3513	0.00
04/09/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4495	4675	4495	4675	0.00
04/09/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	7.90	Call	Currency Future	2995	3175	2995	3175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1495	1675	1495	1675	0.00
04/09/2009	€ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.90	Call	Currency Future	103	229	103	229	0.00
04/09/2009	€ / R On 14-September-09	10.90	Put	Currency Future	108	54	108	54	0.00
04/09/2009	€ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4505	4325	4505	4325	0.00
04/09/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	16.90	Put	Currency Future	6005	5825	6005	5825	0.00
04/09/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7505	7325	7505	7325	0.00
04/09/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1562	1728	1562	1728	0.00
04/09/2009	€ / R On 14-December-09	9.55	Put	Currency Future	31	15	31	15	0.00
04/09/2009	€ / R On 14-December-09	11.05	Call	Currency Future	404	503	404	503	0.00
04/09/2009	€ / R On 14-December-09	11.05	Put	Currency Future	373	289	373	289	0.00
04/09/2009	€ / R On 14-December-09	15.55	Call	Currency Future	9	14	9	14	0.00
04/09/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4478	4300	4478	4300	0.00
04/09/2009	€ / R On 14-December-09	17.05	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5973	5788	5973	5788	0.00
04/09/2009	€ / R On 14-December-09	18.55	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7471	7287	7471	7287	0.00
04/09/2009	€ / R On 14-September-09	6.10	Call	Currency Future	4795	4975	4795	4975	0.00
04/09/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3295	3475	3295	3475	0.00
04/09/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1795	1975	1795	1975	0.00
04/09/2009	€ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.60	Call	Currency Future	331	488	331	488	0.00
04/09/2009	€ / R On 14-September-09	10.60	Put	Currency Future	36	13	36	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	15.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.10	Put	Currency Future	4205	4025	4205	4025	0.00
04/09/2009	€ / R On 14-September-09	16.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5705	5525	5705	5525	0.00
04/09/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	18.10	Put	Currency Future	7205	7025	7205	7025	0.00
04/09/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1855	2021	1855	2021	0.00
04/09/2009	€ / R On 14-December-09	9.25	Put	Currency Future	23	8	23	8	0.00
04/09/2009	€ / R On 14-December-09	10.75	Call	Currency Future	563	688	563	688	0.00
04/09/2009	€ / R On 14-December-09	10.75	Put	Currency Future	232	175	232	175	0.00
04/09/2009	€ / R On 14-December-09	15.25	Call	Currency Future	11	20	11	20	0.00
04/09/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4180	4007	4180	4007	0.00
04/09/2009	€ / R On 14-December-09	16.75	Call	Currency Future	5	2	5	2	0.00
04/09/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5674	5489	5674	5489	0.00
04/09/2009	€ / R On 14-December-09	18.25	Call	Currency Future	2	1	2	1	0.00
04/09/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7171	6987	7171	6987	0.00
04/09/2009	€ / R On 14-December-09	12.20	Call	Currency Future	131	164	131	164	0.00
04/09/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1250	1100	1250	1100	0.00
04/09/2009	€ / R On 14-September-09	5.95	Call	Currency Future	4945	5125	4945	5125	0.00
04/09/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3445	3625	3445	3625	0.00
04/09/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1945	2125	1945	2125	0.00
04/09/2009	€ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.45	Call	Currency Future	467	631	467	631	0.00
04/09/2009	€ / R On 14-September-09	10.45	Put	Currency Future	22	6	22	6	0.00
04/09/2009	€ / R On 14-September-09	14.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.95	Put	Currency Future	4055	3875	4055	3875	0.00
04/09/2009	€ / R On 14-September-09	16.45	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5555	5375	5555	5375	0.00
04/09/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.95	Put	Currency Future	7055	6875	7055	6875	0.00
04/09/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2002	2170	2002	2170	0.00
04/09/2009	€ / R On 14-December-09	9.10	Put	Currency Future	21	6	21	6	0.00
04/09/2009	€ / R On 14-December-09	10.60	Call	Currency Future	657	794	657	794	0.00
04/09/2009	€ / R On 14-December-09	10.60	Put	Currency Future	176	131	176	131	0.00
04/09/2009	€ / R On 14-December-09	15.10	Call	Currency Future	12	22	12	22	0.00
04/09/2009	€ / R On 14-December-09	15.10	Put	Currency Future	4031	3858	4031	3858	0.00
04/09/2009	€ / R On 14-December-09	16.60	Call	Currency Future	5	3	5	3	0.00
04/09/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5524	5339	5524	5339	0.00
04/09/2009	€ / R On 14-December-09	18.10	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	18.10	Put	Currency Future	7021	6837	7021	6837	0.00
04/09/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3285	3464	3285	3464	0.00
04/09/2009	€ / R On 14-December-09	7.80	Put	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2295	2467	2295	2467	0.00
04/09/2009	€ / R On 14-December-09	8.80	Put	Currency Future	14	4	14	4	0.00
04/09/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1321	1488	1321	1488	0.00
04/09/2009	€ / R On 14-December-09	9.80	Put	Currency Future	40	25	40	25	0.00
04/09/2009	€ / R On 14-December-09	10.80	Call	Currency Future	534	655	534	655	0.00
04/09/2009	€ / R On 14-December-09	10.80	Put	Currency Future	253	191	253	191	0.00
04/09/2009	€ / R On 14-December-09	14.80	Call	Currency Future	15	26	15	26	0.00
04/09/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3734	3562	3734	3562	0.00
04/09/2009	€ / R On 14-December-09	15.80	Call	Currency Future	8	10	8	10	0.00
04/09/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4727	4546	4727	4546	0.00
04/09/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3385	3564	3385	3564	0.00
04/09/2009	€ / R On 14-December-09	7.70	Put	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2394	2567	2394	2567	0.00
04/09/2009	€ / R On 14-December-09	8.70	Put	Currency Future	12	3	12	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1417	1584	1417	1584	0.00
04/09/2009	€ / R On 14-December-09	9.70	Put	Currency Future	36	20	36	20	0.00
04/09/2009	€ / R On 14-December-09	10.70	Call	Currency Future	593	722	593	722	0.00
04/09/2009	€ / R On 14-December-09	10.70	Put	Currency Future	212	159	212	159	0.00
04/09/2009	€ / R On 14-December-09	14.70	Call	Currency Future	16	27	16	27	0.00
04/09/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3635	3464	3635	3464	0.00
04/09/2009	€ / R On 14-December-09	15.70	Call	Currency Future	8	11	8	11	0.00
04/09/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4627	4448	4627	4448	0.00
04/09/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3435	3614	3435	3614	0.00
04/09/2009	€ / R On 14-December-09	7.65	Put	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2443	2617	2443	2617	0.00
04/09/2009	€ / R On 14-December-09	8.65	Put	Currency Future	12	3	12	3	0.00
04/09/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1465	1632	1465	1632	0.00
04/09/2009	€ / R On 14-December-09	9.65	Put	Currency Future	34	18	34	18	0.00
04/09/2009	€ / R On 14-December-09	15.65	Call	Currency Future	9	12	9	12	0.00
04/09/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4578	4398	4578	4398	0.00
04/09/2009	€ / R On 14-September-09	11.90	Call	Currency Future	5	4	5	4	0.00
04/09/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1010	829	1010	829	0.00
04/09/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3186	3365	3186	3365	0.00
04/09/2009	€ / R On 14-December-09	7.90	Put	Currency Future	5	1	5	1	0.00
04/09/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2197	2368	2197	2368	0.00
04/09/2009	€ / R On 14-December-09	8.90	Put	Currency Future	16	5	16	5	0.00
04/09/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1226	1394	1226	1394	0.00
04/09/2009	€ / R On 14-December-09	9.90	Put	Currency Future	44	30	44	30	0.00
04/09/2009	€ / R On 14-December-09	10.90	Call	Currency Future	479	591	479	591	0.00
04/09/2009	€ / R On 14-December-09	10.90	Put	Currency Future	298	227	298	227	0.00
04/09/2009	€ / R On 14-December-09	14.90	Call	Currency Future	14	24	14	24	0.00
04/09/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3833	3661	3833	3661	0.00
04/09/2009	€ / R On 14-December-09	15.90	Call	Currency Future	8	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4826	4645	4826	4645	0.00
04/09/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3086	3265	3086	3265	0.00
04/09/2009	€ / R On 14-December-09	8.00	Put	Currency Future	5	1	5	1	0.00
04/09/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2099	2269	2099	2269	0.00
04/09/2009	€ / R On 14-December-09	9.00	Put	Currency Future	18	5	18	5	0.00
04/09/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1131	1300	1131	1300	0.00
04/09/2009	€ / R On 14-December-09	10.00	Put	Currency Future	49	37	49	37	0.00
04/09/2009	€ / R On 14-December-09	11.00	Call	Currency Future	428	531	428	531	0.00
04/09/2009	€ / R On 14-December-09	11.00	Put	Currency Future	347	268	347	268	0.00
04/09/2009	€ / R On 14-December-09	15.00	Call	Currency Future	13	23	13	23	0.00
04/09/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3932	3760	3932	3760	0.00
04/09/2009	€ / R On 14-December-09	16.00	Call	Currency Future	7	7	7	7	0.00
04/09/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4926	4744	4926	4744	0.00
04/09/2009	€ / R On 14-December-09	8.10	Call	Currency Future	2987	3165	2987	3165	0.00
04/09/2009	€ / R On 14-December-09	8.10	Put	Currency Future	6	1	6	1	0.00
04/09/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1036	1208	1036	1208	0.00
04/09/2009	€ / R On 14-December-09	10.10	Put	Currency Future	55	45	55	45	0.00
04/09/2009	€ / R On 14-December-09	11.10	Call	Currency Future	382	476	382	476	0.00
04/09/2009	€ / R On 14-December-09	11.10	Put	Currency Future	400	312	400	312	0.00
04/09/2009	€ / R On 14-December-09	16.10	Call	Currency Future	7	6	7	6	0.00
04/09/2009	€ / R On 14-December-09	16.10	Put	Currency Future	5026	4843	5026	4843	0.00
04/09/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3034	3204	3034	3204	0.00
04/09/2009	€ / R On 15-March-10	8.25	Put	Currency Future	20	7	20	7	0.00
04/09/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2055	2223	2055	2223	0.00
04/09/2009	€ / R On 15-March-10	9.25	Put	Currency Future	41	27	41	27	0.00
04/09/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1162	1318	1162	1318	0.00
04/09/2009	€ / R On 15-March-10	10.25	Put	Currency Future	149	121	149	121	0.00
04/09/2009	€ / R On 15-March-10	11.25	Call	Currency Future	577	671	577	671	0.00
04/09/2009	€ / R On 15-March-10	11.25	Put	Currency Future	563	474	563	474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	13.25	Call	Currency Future	181	206	181	206	0.00
04/09/2009	€ / R On 15-March-10	13.25	Put	Currency Future	2168	2009	2168	2009	0.00
04/09/2009	€ / R On 15-March-10	14.25	Call	Currency Future	108	128	108	128	0.00
04/09/2009	€ / R On 15-March-10	14.25	Put	Currency Future	3095	2931	3095	2931	0.00
04/09/2009	€ / R On 15-March-10	15.25	Call	Currency Future	70	86	70	86	0.00
04/09/2009	€ / R On 15-March-10	15.25	Put	Currency Future	4057	3889	4057	3889	0.00
04/09/2009	€ / R On 15-March-10	16.25	Call	Currency Future	33	58	33	58	0.00
04/09/2009	€ / R On 15-March-10	16.25	Put	Currency Future	5019	4861	5019	4861	0.00
04/09/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3037	3215	3037	3215	0.00
04/09/2009	€ / R On 14-December-09	8.05	Put	Currency Future	5	1	5	1	0.00
04/09/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2050	2219	2050	2219	0.00
04/09/2009	€ / R On 14-December-09	9.05	Put	Currency Future	19	6	19	6	0.00
04/09/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1083	1254	1083	1254	0.00
04/09/2009	€ / R On 14-December-09	10.05	Put	Currency Future	52	41	52	41	0.00
04/09/2009	€ / R On 14-December-09	15.05	Call	Currency Future	13	23	13	23	0.00
04/09/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3981	3809	3981	3809	0.00
04/09/2009	€ / R On 14-December-09	16.05	Call	Currency Future	7	7	7	7	0.00
04/09/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4976	4793	4976	4793	0.00
04/09/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3083	3253	3083	3253	0.00
04/09/2009	€ / R On 15-March-10	8.20	Put	Currency Future	19	7	19	7	0.00
04/09/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2103	2272	2103	2272	0.00
04/09/2009	€ / R On 15-March-10	9.20	Put	Currency Future	40	25	40	25	0.00
04/09/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1204	1360	1204	1360	0.00
04/09/2009	€ / R On 15-March-10	10.20	Put	Currency Future	140	113	140	113	0.00
04/09/2009	€ / R On 15-March-10	11.20	Call	Currency Future	599	695	599	695	0.00
04/09/2009	€ / R On 15-March-10	11.20	Put	Currency Future	535	449	535	449	0.00
04/09/2009	€ / R On 15-March-10	13.20	Call	Currency Future	186	211	186	211	0.00
04/09/2009	€ / R On 15-March-10	13.20	Put	Currency Future	2122	1964	2122	1964	0.00
04/09/2009	€ / R On 15-March-10	14.20	Call	Currency Future	111	131	111	131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	14.20	Put	Currency Future	3047	2884	3047	2884	0.00
04/09/2009	€ / R On 15-March-10	15.20	Call	Currency Future	72	87	72	87	0.00
04/09/2009	€ / R On 15-March-10	15.20	Put	Currency Future	4008	3841	4008	3841	0.00
04/09/2009	€ / R On 15-March-10	16.20	Call	Currency Future	34	59	34	59	0.00
04/09/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4971	4812	4971	4812	0.00
04/09/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3181	3353	3181	3353	0.00
04/09/2009	€ / R On 15-March-10	8.10	Put	Currency Future	17	6	17	6	0.00
04/09/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2201	2368	2201	2368	0.00
04/09/2009	€ / R On 15-March-10	9.10	Put	Currency Future	37	22	37	22	0.00
04/09/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1288	1445	1288	1445	0.00
04/09/2009	€ / R On 15-March-10	10.10	Put	Currency Future	124	98	124	98	0.00
04/09/2009	€ / R On 15-March-10	11.10	Call	Currency Future	645	747	645	747	0.00
04/09/2009	€ / R On 15-March-10	11.10	Put	Currency Future	481	400	481	400	0.00
04/09/2009	€ / R On 15-March-10	13.10	Call	Currency Future	195	222	195	222	0.00
04/09/2009	€ / R On 15-March-10	13.10	Put	Currency Future	2031	1875	2031	1875	0.00
04/09/2009	€ / R On 15-March-10	14.10	Call	Currency Future	116	137	116	137	0.00
04/09/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2953	2790	2953	2790	0.00
04/09/2009	€ / R On 15-March-10	15.10	Call	Currency Future	75	91	75	91	0.00
04/09/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3911	3744	3911	3744	0.00
04/09/2009	€ / R On 15-March-10	16.10	Call	Currency Future	37	61	37	61	0.00
04/09/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4873	4715	4873	4715	0.00
04/09/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3235	3414	3235	3414	0.00
04/09/2009	€ / R On 14-December-09	7.85	Put	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2246	2418	2246	2418	0.00
04/09/2009	€ / R On 14-December-09	8.85	Put	Currency Future	15	4	15	4	0.00
04/09/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1273	1441	1273	1441	0.00
04/09/2009	€ / R On 14-December-09	9.85	Put	Currency Future	42	27	42	27	0.00
04/09/2009	€ / R On 14-December-09	10.85	Call	Currency Future	506	622	506	622	0.00
04/09/2009	€ / R On 14-December-09	10.85	Put	Currency Future	275	209	275	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	15.85	Call	Currency Future	8	9	8	9	0.00
04/09/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4777	4596	4777	4596	0.00
04/09/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3230	3402	3230	3402	0.00
04/09/2009	€ / R On 15-March-10	8.05	Put	Currency Future	16	6	16	6	0.00
04/09/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2249	2417	2249	2417	0.00
04/09/2009	€ / R On 15-March-10	9.05	Put	Currency Future	36	20	36	20	0.00
04/09/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1330	1488	1330	1488	0.00
04/09/2009	€ / R On 15-March-10	10.05	Put	Currency Future	117	91	117	91	0.00
04/09/2009	€ / R On 15-March-10	11.05	Call	Currency Future	669	773	669	773	0.00
04/09/2009	€ / R On 15-March-10	11.05	Put	Currency Future	456	377	456	377	0.00
04/09/2009	€ / R On 15-March-10	13.05	Call	Currency Future	199	227	199	227	0.00
04/09/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1986	1830	1986	1830	0.00
04/09/2009	€ / R On 15-March-10	14.05	Call	Currency Future	119	140	119	140	0.00
04/09/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2906	2743	2906	2743	0.00
04/09/2009	€ / R On 15-March-10	15.05	Call	Currency Future	76	92	76	92	0.00
04/09/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3863	3696	3863	3696	0.00
04/09/2009	€ / R On 15-March-10	16.05	Call	Currency Future	38	63	38	63	0.00
04/09/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4825	4666	4825	4666	0.00
04/09/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3132	3303	3132	3303	0.00
04/09/2009	€ / R On 15-March-10	8.15	Put	Currency Future	18	6	18	6	0.00
04/09/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2152	2320	2152	2320	0.00
04/09/2009	€ / R On 15-March-10	9.15	Put	Currency Future	38	23	38	23	0.00
04/09/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1245	1402	1245	1402	0.00
04/09/2009	€ / R On 15-March-10	10.15	Put	Currency Future	132	105	132	105	0.00
04/09/2009	€ / R On 15-March-10	11.15	Call	Currency Future	621	721	621	721	0.00
04/09/2009	€ / R On 15-March-10	11.15	Put	Currency Future	508	424	508	424	0.00
04/09/2009	€ / R On 15-March-10	13.15	Call	Currency Future	190	216	190	216	0.00
04/09/2009	€ / R On 15-March-10	13.15	Put	Currency Future	2076	1919	2076	1919	0.00
04/09/2009	€ / R On 15-March-10	14.15	Call	Currency Future	113	134	113	134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	14.15	Put	Currency Future	3000	2837	3000	2837	0.00
04/09/2009	€ / R On 15-March-10	15.15	Call	Currency Future	73	89	73	89	0.00
04/09/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3960	3792	3960	3792	0.00
04/09/2009	€ / R On 15-March-10	16.15	Call	Currency Future	36	60	36	60	0.00
04/09/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4922	4764	4922	4764	0.00
04/09/2009	€ / R On 14-September-09	11.85	Call	Currency Future	6	5	6	5	0.00
04/09/2009	€ / R On 14-September-09	11.85	Put	Currency Future	961	780	961	780	0.00
04/09/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3378	3551	3378	3551	0.00
04/09/2009	€ / R On 15-March-10	7.90	Put	Currency Future	14	5	14	5	0.00
04/09/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2396	2563	2396	2563	0.00
04/09/2009	€ / R On 15-March-10	8.90	Put	Currency Future	32	17	32	17	0.00
04/09/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1460	1619	1460	1619	0.00
04/09/2009	€ / R On 15-March-10	9.90	Put	Currency Future	97	72	97	72	0.00
04/09/2009	€ / R On 15-March-10	10.90	Call	Currency Future	746	859	746	859	0.00
04/09/2009	€ / R On 15-March-10	10.90	Put	Currency Future	383	312	383	312	0.00
04/09/2009	€ / R On 15-March-10	12.90	Call	Currency Future	215	245	215	245	0.00
04/09/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1851	1698	1851	1698	0.00
04/09/2009	€ / R On 15-March-10	13.90	Call	Currency Future	128	150	128	150	0.00
04/09/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2765	2603	2765	2603	0.00
04/09/2009	€ / R On 15-March-10	14.90	Call	Currency Future	81	98	81	98	0.00
04/09/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3717	3551	3717	3551	0.00
04/09/2009	€ / R On 15-March-10	15.90	Call	Currency Future	43	66	43	66	0.00
04/09/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4679	4520	4679	4520	0.00
04/09/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3476	3651	3476	3651	0.00
04/09/2009	€ / R On 15-March-10	7.80	Put	Currency Future	13	4	13	4	0.00
04/09/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2493	2661	2493	2661	0.00
04/09/2009	€ / R On 15-March-10	8.80	Put	Currency Future	30	14	30	14	0.00
04/09/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1549	1709	1549	1709	0.00
04/09/2009	€ / R On 15-March-10	9.80	Put	Currency Future	85	62	85	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	10.80	Call	Currency Future	801	919	801	919	0.00
04/09/2009	€ / R On 15-March-10	10.80	Put	Currency Future	338	273	338	273	0.00
04/09/2009	€ / R On 15-March-10	12.80	Call	Currency Future	226	258	226	258	0.00
04/09/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1763	1611	1763	1611	0.00
04/09/2009	€ / R On 15-March-10	13.80	Call	Currency Future	135	158	135	158	0.00
04/09/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2671	2511	2671	2511	0.00
04/09/2009	€ / R On 15-March-10	14.80	Call	Currency Future	84	102	84	102	0.00
04/09/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3621	3455	3621	3455	0.00
04/09/2009	€ / R On 15-March-10	15.80	Call	Currency Future	47	69	47	69	0.00
04/09/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4583	4422	4583	4422	0.00
04/09/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3427	3601	3427	3601	0.00
04/09/2009	€ / R On 15-March-10	7.85	Put	Currency Future	13	4	13	4	0.00
04/09/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2444	2612	2444	2612	0.00
04/09/2009	€ / R On 15-March-10	8.85	Put	Currency Future	31	15	31	15	0.00
04/09/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1505	1664	1505	1664	0.00
04/09/2009	€ / R On 15-March-10	9.85	Put	Currency Future	91	67	91	67	0.00
04/09/2009	€ / R On 15-March-10	10.85	Call	Currency Future	773	889	773	889	0.00
04/09/2009	€ / R On 15-March-10	10.85	Put	Currency Future	360	292	360	292	0.00
04/09/2009	€ / R On 15-March-10	12.85	Call	Currency Future	220	251	220	251	0.00
04/09/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1807	1655	1807	1655	0.00
04/09/2009	€ / R On 15-March-10	13.85	Call	Currency Future	132	154	132	154	0.00
04/09/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2718	2557	2718	2557	0.00
04/09/2009	€ / R On 15-March-10	14.85	Call	Currency Future	83	100	83	100	0.00
04/09/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3669	3503	3669	3503	0.00
04/09/2009	€ / R On 15-March-10	15.85	Call	Currency Future	45	68	45	68	0.00
04/09/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4631	4471	4631	4471	0.00
04/09/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3279	3452	3279	3452	0.00
04/09/2009	€ / R On 15-March-10	8.00	Put	Currency Future	16	5	16	5	0.00
04/09/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2298	2466	2298	2466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	9.00	Put	Currency Future	34	19	34	19	0.00
04/09/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1373	1531	1373	1531	0.00
04/09/2009	€ / R On 15-March-10	10.00	Put	Currency Future	110	84	110	84	0.00
04/09/2009	€ / R On 15-March-10	13.00	Call	Currency Future	204	233	204	233	0.00
04/09/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1941	1786	1941	1786	0.00
04/09/2009	€ / R On 15-March-10	14.00	Call	Currency Future	122	143	122	143	0.00
04/09/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2859	2697	2859	2697	0.00
04/09/2009	€ / R On 15-March-10	15.00	Call	Currency Future	78	94	78	94	0.00
04/09/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3814	3647	3814	3647	0.00
04/09/2009	€ / R On 15-March-10	16.00	Call	Currency Future	40	64	40	64	0.00
04/09/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4776	4617	4776	4617	0.00
04/09/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3335	3514	3335	3514	0.00
04/09/2009	€ / R On 14-December-09	7.75	Put	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2344	2517	2344	2517	0.00
04/09/2009	€ / R On 14-December-09	8.75	Put	Currency Future	13	4	13	4	0.00
04/09/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1369	1536	1369	1536	0.00
04/09/2009	€ / R On 14-December-09	9.75	Put	Currency Future	38	22	38	22	0.00
04/09/2009	€ / R On 14-December-09	15.75	Call	Currency Future	8	10	8	10	0.00
04/09/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4677	4497	4677	4497	0.00
04/09/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3328	3502	3328	3502	0.00
04/09/2009	€ / R On 15-March-10	7.95	Put	Currency Future	15	5	15	5	0.00
04/09/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2347	2514	2347	2514	0.00
04/09/2009	€ / R On 15-March-10	8.95	Put	Currency Future	33	18	33	18	0.00
04/09/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1417	1575	1417	1575	0.00
04/09/2009	€ / R On 15-March-10	9.95	Put	Currency Future	103	78	103	78	0.00
04/09/2009	€ / R On 15-March-10	10.95	Call	Currency Future	720	829	720	829	0.00
04/09/2009	€ / R On 15-March-10	10.95	Put	Currency Future	406	333	406	333	0.00
04/09/2009	€ / R On 15-March-10	12.95	Call	Currency Future	210	239	210	239	0.00
04/09/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1896	1742	1896	1742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	13.95	Call	Currency Future	125	147	125	147	0.00
04/09/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2812	2650	2812	2650	0.00
04/09/2009	€ / R On 15-March-10	14.95	Call	Currency Future	79	96	79	96	0.00
04/09/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3766	3599	3766	3599	0.00
04/09/2009	€ / R On 15-March-10	15.95	Call	Currency Future	41	65	41	65	0.00
04/09/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4728	4568	4728	4568	0.00
04/09/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3484	3664	3484	3664	0.00
04/09/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2492	2666	2492	2666	0.00
04/09/2009	€ / R On 14-December-09	8.60	Put	Currency Future	11	3	11	3	0.00
04/09/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1514	1680	1514	1680	0.00
04/09/2009	€ / R On 14-December-09	9.60	Put	Currency Future	33	16	33	16	0.00
04/09/2009	€ / R On 14-December-09	15.60	Call	Currency Future	9	13	9	13	0.00
04/09/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4528	4349	4528	4349	0.00
04/09/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3484	3664	3484	3664	0.00
04/09/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3526	3701	3526	3701	0.00
04/09/2009	€ / R On 15-March-10	7.75	Put	Currency Future	12	4	12	4	0.00
04/09/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2542	2710	2542	2710	0.00
04/09/2009	€ / R On 15-March-10	8.75	Put	Currency Future	29	13	29	13	0.00
04/09/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1594	1754	1594	1754	0.00
04/09/2009	€ / R On 15-March-10	9.75	Put	Currency Future	80	57	80	57	0.00
04/09/2009	€ / R On 15-March-10	10.75	Call	Currency Future	830	951	830	951	0.00
04/09/2009	€ / R On 15-March-10	10.75	Put	Currency Future	317	254	317	254	0.00
04/09/2009	€ / R On 15-March-10	12.75	Call	Currency Future	232	265	232	265	0.00
04/09/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1719	1568	1719	1568	0.00
04/09/2009	€ / R On 15-March-10	13.75	Call	Currency Future	139	161	139	161	0.00
04/09/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2625	2465	2625	2465	0.00
04/09/2009	€ / R On 15-March-10	14.75	Call	Currency Future	86	104	86	104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3573	3407	3573	3407	0.00
04/09/2009	€ / R On 15-March-10	15.75	Call	Currency Future	48	71	48	71	0.00
04/09/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4535	4374	4535	4374	0.00
04/09/2009	€ / R On 14-September-09	10.95	Call	Currency Future	85	193	85	193	0.00
04/09/2009	€ / R On 14-September-09	10.95	Put	Currency Future	140	68	140	68	0.00
04/09/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3584	3764	3584	3764	0.00
04/09/2009	€ / R On 14-December-09	7.50	Put	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2591	2766	2591	2766	0.00
04/09/2009	€ / R On 14-December-09	8.50	Put	Currency Future	10	2	10	2	0.00
04/09/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1611	1777	1611	1777	0.00
04/09/2009	€ / R On 14-December-09	9.50	Put	Currency Future	30	13	30	13	0.00
04/09/2009	€ / R On 14-December-09	10.50	Call	Currency Future	725	870	725	870	0.00
04/09/2009	€ / R On 14-December-09	10.50	Put	Currency Future	144	106	144	106	0.00
04/09/2009	€ / R On 14-December-09	14.50	Call	Currency Future	19	31	19	31	0.00
04/09/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3438	3267	3438	3267	0.00
04/09/2009	€ / R On 14-December-09	15.50	Call	Currency Future	10	15	10	15	0.00
04/09/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4428	4251	4428	4251	0.00
04/09/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3575	3750	3575	3750	0.00
04/09/2009	€ / R On 15-March-10	7.70	Put	Currency Future	12	4	12	4	0.00
04/09/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2591	2759	2591	2759	0.00
04/09/2009	€ / R On 15-March-10	8.70	Put	Currency Future	28	13	28	13	0.00
04/09/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1639	1799	1639	1799	0.00
04/09/2009	€ / R On 15-March-10	9.70	Put	Currency Future	75	53	75	53	0.00
04/09/2009	€ / R On 15-March-10	10.70	Call	Currency Future	860	983	860	983	0.00
04/09/2009	€ / R On 15-March-10	10.70	Put	Currency Future	296	236	296	236	0.00
04/09/2009	€ / R On 15-March-10	12.70	Call	Currency Future	238	272	238	272	0.00
04/09/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1675	1526	1675	1526	0.00
04/09/2009	€ / R On 15-March-10	13.70	Call	Currency Future	142	165	142	165	0.00
04/09/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2579	2419	2579	2419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	14.70	Call	Currency Future	88	106	88	106	0.00
04/09/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3525	3359	3525	3359	0.00
04/09/2009	€ / R On 15-March-10	15.70	Call	Currency Future	50	72	50	72	0.00
04/09/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4487	4325	4487	4325	0.00
04/09/2009	€ / R On 14-September-09	10.75	Call	Currency Future	207	352	207	352	0.00
04/09/2009	€ / R On 14-September-09	10.75	Put	Currency Future	62	27	62	27	0.00
04/09/2009	€ / R On 14-September-09	10.85	Call	Currency Future	134	268	134	268	0.00
04/09/2009	€ / R On 14-September-09	10.85	Put	Currency Future	90	43	90	43	0.00
04/09/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3783	3964	3783	3964	0.00
04/09/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2789	2965	2789	2965	0.00
04/09/2009	€ / R On 14-December-09	8.30	Put	Currency Future	7	2	7	2	0.00
04/09/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1806	1972	1806	1972	0.00
04/09/2009	€ / R On 14-December-09	9.30	Put	Currency Future	25	9	25	9	0.00
04/09/2009	€ / R On 14-December-09	10.30	Call	Currency Future	873	1031	873	1031	0.00
04/09/2009	€ / R On 14-December-09	10.30	Put	Currency Future	92	67	92	67	0.00
04/09/2009	€ / R On 14-December-09	14.30	Call	Currency Future	22	35	22	35	0.00
04/09/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3241	3072	3241	3072	0.00
04/09/2009	€ / R On 14-December-09	15.30	Call	Currency Future	11	19	11	19	0.00
04/09/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4230	4056	4230	4056	0.00
04/09/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3773	3950	3773	3950	0.00
04/09/2009	€ / R On 15-March-10	7.50	Put	Currency Future	9	3	9	3	0.00
04/09/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2788	2956	2788	2956	0.00
04/09/2009	€ / R On 15-March-10	8.50	Put	Currency Future	24	10	24	10	0.00
04/09/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1821	1984	1821	1984	0.00
04/09/2009	€ / R On 15-March-10	9.50	Put	Currency Future	58	38	58	38	0.00
04/09/2009	€ / R On 15-March-10	10.50	Call	Currency Future	986	1120	986	1120	0.00
04/09/2009	€ / R On 15-March-10	10.50	Put	Currency Future	223	173	223	173	0.00
04/09/2009	€ / R On 15-March-10	12.50	Call	Currency Future	266	304	266	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1502	1357	1502	1357	0.00
04/09/2009	€ / R On 15-March-10	13.50	Call	Currency Future	158	183	158	183	0.00
04/09/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2394	2236	2394	2236	0.00
04/09/2009	€ / R On 15-March-10	14.50	Call	Currency Future	96	115	96	115	0.00
04/09/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3333	3168	3333	3168	0.00
04/09/2009	€ / R On 15-March-10	15.50	Call	Currency Future	58	78	58	78	0.00
04/09/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4295	4132	4295	4132	0.00
04/09/2009	€ / R On 14-September-09	10.70	Call	Currency Future	246	397	246	397	0.00
04/09/2009	€ / R On 14-September-09	10.70	Put	Currency Future	52	22	52	22	0.00
04/09/2009	€ / R On 14-September-09	10.80	Call	Currency Future	169	310	169	310	0.00
04/09/2009	€ / R On 14-September-09	10.80	Put	Currency Future	74	35	74	35	0.00
04/09/2009	€ / R On 14-December-09	7.20	Call	Currency Future	3883	4064	3883	4064	0.00
04/09/2009	€ / R On 14-December-09	7.20	Put	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	8.20	Call	Currency Future	2888	3065	2888	3065	0.00
04/09/2009	€ / R On 14-December-09	8.20	Put	Currency Future	6	2	6	2	0.00
04/09/2009	€ / R On 14-December-09	9.20	Call	Currency Future	1904	2071	1904	2071	0.00
04/09/2009	€ / R On 14-December-09	9.20	Put	Currency Future	22	7	22	7	0.00
04/09/2009	€ / R On 14-December-09	10.20	Call	Currency Future	953	1118	953	1118	0.00
04/09/2009	€ / R On 14-December-09	10.20	Put	Currency Future	72	54	72	54	0.00
04/09/2009	€ / R On 14-December-09	14.20	Call	Currency Future	24	37	24	37	0.00
04/09/2009	€ / R On 14-December-09	14.20	Put	Currency Future	3143	2974	3143	2974	0.00
04/09/2009	€ / R On 14-December-09	15.20	Call	Currency Future	11	21	11	21	0.00
04/09/2009	€ / R On 14-December-09	15.20	Put	Currency Future	4130	3957	4130	3957	0.00
04/09/2009	€ / R On 15-March-10	7.35	Call	Currency Future	3922	4099	3922	4099	0.00
04/09/2009	€ / R On 15-March-10	7.35	Put	Currency Future	8	2	8	2	0.00
04/09/2009	€ / R On 15-March-10	8.35	Call	Currency Future	2935	3105	2935	3105	0.00
04/09/2009	€ / R On 15-March-10	8.35	Put	Currency Future	22	8	22	8	0.00
04/09/2009	€ / R On 15-March-10	9.35	Call	Currency Future	1961	2127	1961	2127	0.00
04/09/2009	€ / R On 15-March-10	9.35	Put	Currency Future	47	30	47	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1090	1236	1090	1236	0.00
04/09/2009	€ / R On 15-March-10	10.35	Put	Currency Future	176	140	176	140	0.00
04/09/2009	€ / R On 15-March-10	12.35	Call	Currency Future	289	331	289	331	0.00
04/09/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1376	1235	1376	1235	0.00
04/09/2009	€ / R On 15-March-10	13.35	Call	Currency Future	171	197	171	197	0.00
04/09/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2258	2100	2258	2100	0.00
04/09/2009	€ / R On 15-March-10	14.35	Call	Currency Future	103	122	103	122	0.00
04/09/2009	€ / R On 15-March-10	14.35	Put	Currency Future	3190	3026	3190	3026	0.00
04/09/2009	€ / R On 15-March-10	15.35	Call	Currency Future	65	83	65	83	0.00
04/09/2009	€ / R On 15-March-10	15.35	Put	Currency Future	4152	3986	4152	3986	0.00
04/09/2009	€ / R On 14-September-09	7.00	Call	Currency Future	3895	4075	3895	4075	0.00
04/09/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.00	Call	Currency Future	2895	3075	2895	3075	0.00
04/09/2009	€ / R On 14-September-09	8.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.00	Call	Currency Future	1895	2075	1895	2075	0.00
04/09/2009	€ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.00	Call	Currency Future	901	1076	901	1076	0.00
04/09/2009	€ / R On 14-September-09	10.00	Put	Currency Future	6	1	6	1	0.00
04/09/2009	€ / R On 14-September-09	15.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.00	Put	Currency Future	4105	3925	4105	3925	0.00
04/09/2009	€ / R On 14-September-09	17.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.00	Put	Currency Future	6105	5925	6105	5925	0.00
04/09/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.00	Put	Currency Future	8105	7925	8105	7925	0.00
04/09/2009	€ / R On 14-December-09	17.20	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.20	Put	Currency Future	6123	5938	6123	5938	0.00
04/09/2009	€ / R On 14-December-09	19.20	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.20	Put	Currency Future	8120	7937	8120	7937	0.00
04/09/2009	€ / R On 15-March-10	17.35	Call	Currency Future	14	40	14	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	17.35	Put	Currency Future	6101	5943	6101	5943	0.00
04/09/2009	€ / R On 15-March-10	19.35	Call	Currency Future	8	20	8	20	0.00
04/09/2009	€ / R On 15-March-10	19.35	Put	Currency Future	8094	7923	8094	7923	0.00
04/09/2009	€ / R On 14-September-09	7.15	Call	Currency Future	3745	3925	3745	3925	0.00
04/09/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.15	Call	Currency Future	2745	2925	2745	2925	0.00
04/09/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.15	Call	Currency Future	1745	1925	1745	1925	0.00
04/09/2009	€ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.15	Call	Currency Future	754	926	754	926	0.00
04/09/2009	€ / R On 14-September-09	10.15	Put	Currency Future	9	1	9	1	0.00
04/09/2009	€ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.15	Put	Currency Future	4255	4075	4255	4075	0.00
04/09/2009	€ / R On 14-September-09	17.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.15	Put	Currency Future	6255	6075	6255	6075	0.00
04/09/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.15	Put	Currency Future	8255	8075	8255	8075	0.00
04/09/2009	€ / R On 14-December-09	17.30	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6223	6037	6223	6037	0.00
04/09/2009	€ / R On 14-December-09	19.30	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8220	8037	8220	8037	0.00
04/09/2009	€ / R On 15-March-10	17.50	Call	Currency Future	14	38	14	38	0.00
04/09/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6250	6091	6250	6091	0.00
04/09/2009	€ / R On 15-March-10	19.50	Call	Currency Future	7	19	7	19	0.00
04/09/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8243	8072	8243	8072	0.00
04/09/2009	€ / R On 14-September-09	7.25	Call	Currency Future	3645	3825	3645	3825	0.00
04/09/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.25	Call	Currency Future	2645	2825	2645	2825	0.00
04/09/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1645	1825	1645	1825	0.00
04/09/2009	€ / R On 14-September-09	9.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.25	Call	Currency Future	657	827	657	827	0.00
04/09/2009	€ / R On 14-September-09	10.25	Put	Currency Future	12	2	12	2	0.00
04/09/2009	€ / R On 14-September-09	15.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.25	Put	Currency Future	4355	4175	4355	4175	0.00
04/09/2009	€ / R On 14-September-09	17.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.25	Put	Currency Future	6355	6175	6355	6175	0.00
04/09/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.25	Put	Currency Future	8355	8175	8355	8175	0.00
04/09/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3684	3864	3684	3864	0.00
04/09/2009	€ / R On 14-December-09	7.40	Put	Currency Future	3	0	3	0	0.00
04/09/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2690	2866	2690	2866	0.00
04/09/2009	€ / R On 14-December-09	8.40	Put	Currency Future	8	2	8	2	0.00
04/09/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1708	1874	1708	1874	0.00
04/09/2009	€ / R On 14-December-09	9.40	Put	Currency Future	27	11	27	11	0.00
04/09/2009	€ / R On 14-December-09	10.40	Call	Currency Future	797	949	797	949	0.00
04/09/2009	€ / R On 14-December-09	10.40	Put	Currency Future	116	85	116	85	0.00
04/09/2009	€ / R On 14-December-09	15.40	Call	Currency Future	10	17	10	17	0.00
04/09/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4329	4153	4329	4153	0.00
04/09/2009	€ / R On 14-December-09	17.40	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6322	6137	6322	6137	0.00
04/09/2009	€ / R On 14-December-09	19.40	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8320	8137	8320	8137	0.00
04/09/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3674	3850	3674	3850	0.00
04/09/2009	€ / R On 15-March-10	7.60	Put	Currency Future	10	3	10	3	0.00
04/09/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2689	2858	2689	2858	0.00
04/09/2009	€ / R On 15-March-10	8.60	Put	Currency Future	26	11	26	11	0.00
04/09/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1730	1891	1730	1891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	9.60	Put	Currency Future	66	45	66	45	0.00
04/09/2009	€ / R On 15-March-10	10.60	Call	Currency Future	922	1050	922	1050	0.00
04/09/2009	€ / R On 15-March-10	10.60	Put	Currency Future	258	203	258	203	0.00
04/09/2009	€ / R On 15-March-10	13.60	Call	Currency Future	150	174	150	174	0.00
04/09/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2486	2327	2486	2327	0.00
04/09/2009	€ / R On 15-March-10	15.60	Call	Currency Future	54	75	54	75	0.00
04/09/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4391	4228	4391	4228	0.00
04/09/2009	€ / R On 15-March-10	17.60	Call	Currency Future	13	36	13	36	0.00
04/09/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6349	6190	6349	6190	0.00
04/09/2009	€ / R On 15-March-10	19.60	Call	Currency Future	6	18	6	18	0.00
04/09/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8343	8171	8343	8171	0.00
04/09/2009	€ / R On 14-September-09	7.30	Call	Currency Future	3595	3775	3595	3775	0.00
04/09/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.30	Call	Currency Future	2595	2775	2595	2775	0.00
04/09/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1595	1775	1595	1775	0.00
04/09/2009	€ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.30	Call	Currency Future	609	778	609	778	0.00
04/09/2009	€ / R On 14-September-09	10.30	Put	Currency Future	14	3	14	3	0.00
04/09/2009	€ / R On 14-September-09	15.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.30	Put	Currency Future	4405	4225	4405	4225	0.00
04/09/2009	€ / R On 14-September-09	17.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.30	Put	Currency Future	6405	6225	6405	6225	0.00
04/09/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.30	Put	Currency Future	8405	8225	8405	8225	0.00
04/09/2009	€ / R On 14-December-09	17.50	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6422	6237	6422	6237	0.00
04/09/2009	€ / R On 14-December-09	19.50	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8420	8237	8420	8237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	17.70	Call	Currency Future	13	35	13	35	0.00
04/09/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6449	6288	6449	6288	0.00
04/09/2009	€ / R On 15-March-10	19.70	Call	Currency Future	6	17	6	17	0.00
04/09/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8442	8270	8442	8270	0.00
04/09/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3395	3575	3395	3575	0.00
04/09/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2395	2575	2395	2575	0.00
04/09/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1395	1575	1395	1575	0.00
04/09/2009	€ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.50	Call	Currency Future	421	583	421	583	0.00
04/09/2009	€ / R On 14-September-09	10.50	Put	Currency Future	26	8	26	8	0.00
04/09/2009	€ / R On 14-September-09	15.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4605	4425	4605	4425	0.00
04/09/2009	€ / R On 14-September-09	17.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6605	6425	6605	6425	0.00
04/09/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8605	8425	8605	8425	0.00
04/09/2009	€ / R On 14-December-09	17.65	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6572	6387	6572	6387	0.00
04/09/2009	€ / R On 14-December-09	19.65	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8570	8387	8570	8387	0.00
04/09/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3427	3601	3427	3601	0.00
04/09/2009	€ / R On 15-March-10	7.85	Put	Currency Future	13	4	13	4	0.00
04/09/2009	€ / R On 15-March-10	17.85	Call	Currency Future	12	33	12	33	0.00
04/09/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6598	6436	6598	6436	0.00
04/09/2009	€ / R On 15-March-10	19.85	Call	Currency Future	5	15	5	15	0.00
04/09/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8592	8419	8592	8419	0.00
04/09/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3345	3525	3345	3525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2345	2525	2345	2525	0.00
04/09/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1345	1525	1345	1525	0.00
04/09/2009	€ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.55	Call	Currency Future	375	535	375	535	0.00
04/09/2009	€ / R On 14-September-09	10.55	Put	Currency Future	31	10	31	10	0.00
04/09/2009	€ / R On 14-September-09	15.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4655	4475	4655	4475	0.00
04/09/2009	€ / R On 14-September-09	17.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6655	6475	6655	6475	0.00
04/09/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8655	8475	8655	8475	0.00
04/09/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2295	2475	2295	2475	0.00
04/09/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1295	1475	1295	1475	0.00
04/09/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	15.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4705	4525	4705	4525	0.00
04/09/2009	€ / R On 14-September-09	17.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6705	6525	6705	6525	0.00
04/09/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8705	8525	8705	8525	0.00
04/09/2009	€ / R On 14-December-09	17.75	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6672	6487	6672	6487	0.00
04/09/2009	€ / R On 14-December-09	19.75	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8670	8487	8670	8487	0.00
04/09/2009	€ / R On 15-March-10	17.95	Call	Currency Future	12	32	12	32	0.00
04/09/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6698	6535	6698	6535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	19.95	Call	Currency Future	5	15	5	15	0.00
04/09/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8691	8518	8691	8518	0.00
04/09/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3195	3375	3195	3375	0.00
04/09/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2195	2375	2195	2375	0.00
04/09/2009	€ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1196	1375	1196	1375	0.00
04/09/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	15.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4805	4625	4805	4625	0.00
04/09/2009	€ / R On 14-September-09	17.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6805	6625	6805	6625	0.00
04/09/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8805	8625	8805	8625	0.00
04/09/2009	€ / R On 14-December-09	17.90	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6822	6637	6822	6637	0.00
04/09/2009	€ / R On 14-December-09	19.90	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8820	8637	8820	8637	0.00
04/09/2009	€ / R On 15-March-10	18.10	Call	Currency Future	11	30	11	30	0.00
04/09/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6848	6684	6848	6684	0.00
04/09/2009	€ / R On 15-March-10	20.10	Call	Currency Future	5	13	5	13	0.00
04/09/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8841	8667	8841	8667	0.00
04/09/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3245	3425	3245	3425	0.00
04/09/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2245	2425	2245	2425	0.00
04/09/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1245	1425	1245	1425	0.00
04/09/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-September-09	10.65	Call	Currency Future	288	442	288	442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	10.65	Put	Currency Future	43	17	43	17	0.00
04/09/2009	€ / R On 14-September-09	15.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4755	4575	4755	4575	0.00
04/09/2009	€ / R On 14-September-09	17.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6755	6575	6755	6575	0.00
04/09/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8755	8575	8755	8575	0.00
04/09/2009	€ / R On 14-December-09	17.85	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6772	6587	6772	6587	0.00
04/09/2009	€ / R On 14-December-09	19.85	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8770	8587	8770	8587	0.00
04/09/2009	€ / R On 15-March-10	18.05	Call	Currency Future	11	31	11	31	0.00
04/09/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6798	6634	6798	6634	0.00
04/09/2009	€ / R On 15-March-10	20.05	Call	Currency Future	5	14	5	14	0.00
04/09/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8791	8617	8791	8617	0.00
04/09/2009	€ / R On 14-September-09	7.40	Call	Currency Future	3495	3675	3495	3675	0.00
04/09/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.40	Call	Currency Future	2495	2675	2495	2675	0.00
04/09/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.40	Call	Currency Future	514	680	514	680	0.00
04/09/2009	€ / R On 14-September-09	10.40	Put	Currency Future	19	5	19	5	0.00
04/09/2009	€ / R On 14-September-09	17.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.40	Put	Currency Future	6505	6325	6505	6325	0.00
04/09/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.40	Put	Currency Future	8505	8325	8505	8325	0.00
04/09/2009	€ / R On 14-September-09	7.20	Call	Currency Future	3695	3875	3695	3875	0.00
04/09/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.20	Call	Currency Future	2695	2875	2695	2875	0.00
04/09/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1695	1875	1695	1875	0.00
04/09/2009	€ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.20	Call	Currency Future	705	877	705	877	0.00
04/09/2009	€ / R On 14-September-09	10.20	Put	Currency Future	11	2	11	2	0.00
04/09/2009	€ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.20	Put	Currency Future	4305	4125	4305	4125	0.00
04/09/2009	€ / R On 14-September-09	17.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.20	Put	Currency Future	6305	6125	6305	6125	0.00
04/09/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.20	Put	Currency Future	8305	8125	8305	8125	0.00
04/09/2009	€ / R On 14-December-09	17.60	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6522	6337	6522	6337	0.00
04/09/2009	€ / R On 14-December-09	19.60	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8520	8337	8520	8337	0.00
04/09/2009	€ / R On 15-March-10	17.80	Call	Currency Future	12	34	12	34	0.00
04/09/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6549	6387	6549	6387	0.00
04/09/2009	€ / R On 15-March-10	19.80	Call	Currency Future	6	16	6	16	0.00
04/09/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8542	8369	8542	8369	0.00
04/09/2009	€ / R On 14-September-09	7.05	Call	Currency Future	3845	4025	3845	4025	0.00
04/09/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.05	Call	Currency Future	2845	3025	2845	3025	0.00
04/09/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.05	Call	Currency Future	1845	2025	1845	2025	0.00
04/09/2009	€ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	10.05	Call	Currency Future	852	1026	852	1026	0.00
04/09/2009	€ / R On 14-September-09	10.05	Put	Currency Future	7	1	7	1	0.00
04/09/2009	€ / R On 14-September-09	15.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.05	Put	Currency Future	4155	3975	4155	3975	0.00
04/09/2009	€ / R On 14-September-09	17.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-September-09	17.05	Put	Currency Future	6155	5975	6155	5975	0.00
04/09/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.05	Put	Currency Future	8155	7975	8155	7975	0.00
04/09/2009	€ / R On 14-December-09	7.25	Call	Currency Future	3833	4014	3833	4014	0.00
04/09/2009	€ / R On 14-December-09	7.25	Put	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	8.25	Call	Currency Future	2838	3015	2838	3015	0.00
04/09/2009	€ / R On 14-December-09	8.25	Put	Currency Future	7	2	7	2	0.00
04/09/2009	€ / R On 14-December-09	10.25	Call	Currency Future	913	1073	913	1073	0.00
04/09/2009	€ / R On 14-December-09	10.25	Put	Currency Future	82	60	82	60	0.00
04/09/2009	€ / R On 14-December-09	17.25	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.25	Put	Currency Future	6173	5987	6173	5987	0.00
04/09/2009	€ / R On 14-December-09	19.25	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.25	Put	Currency Future	8170	7987	8170	7987	0.00
04/09/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3822	4000	3822	4000	0.00
04/09/2009	€ / R On 15-March-10	7.45	Put	Currency Future	9	3	9	3	0.00
04/09/2009	€ / R On 15-March-10	8.45	Call	Currency Future	2837	3006	2837	3006	0.00
04/09/2009	€ / R On 15-March-10	8.45	Put	Currency Future	23	9	23	9	0.00
04/09/2009	€ / R On 15-March-10	9.45	Call	Currency Future	1868	2031	1868	2031	0.00
04/09/2009	€ / R On 15-March-10	9.45	Put	Currency Future	54	35	54	35	0.00
04/09/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1020	1156	1020	1156	0.00
04/09/2009	€ / R On 15-March-10	10.45	Put	Currency Future	206	160	206	160	0.00
04/09/2009	€ / R On 15-March-10	13.45	Call	Currency Future	162	188	162	188	0.00
04/09/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2349	2191	2349	2191	0.00
04/09/2009	€ / R On 15-March-10	15.45	Call	Currency Future	61	80	61	80	0.00
04/09/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4247	4083	4247	4083	0.00
04/09/2009	€ / R On 15-March-10	17.45	Call	Currency Future	14	39	14	39	0.00
04/09/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6200	6042	6200	6042	0.00
04/09/2009	€ / R On 15-March-10	19.45	Call	Currency Future	7	19	7	19	0.00
04/09/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8194	8023	8194	8023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3734	3914	3734	3914	0.00
04/09/2009	€ / R On 14-December-09	7.35	Put	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2739	2915	2739	2915	0.00
04/09/2009	€ / R On 14-December-09	8.35	Put	Currency Future	8	2	8	2	0.00
04/09/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1757	1923	1757	1923	0.00
04/09/2009	€ / R On 14-December-09	9.35	Put	Currency Future	26	10	26	10	0.00
04/09/2009	€ / R On 14-December-09	10.35	Call	Currency Future	835	989	835	989	0.00
04/09/2009	€ / R On 14-December-09	10.35	Put	Currency Future	104	76	104	76	0.00
04/09/2009	€ / R On 14-December-09	15.35	Call	Currency Future	10	18	10	18	0.00
04/09/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4279	4104	4279	4104	0.00
04/09/2009	€ / R On 14-December-09	17.35	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6273	6087	6273	6087	0.00
04/09/2009	€ / R On 14-December-09	19.35	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8270	8087	8270	8087	0.00
04/09/2009	€ / R On 15-March-10	7.40	Call	Currency Future	3872	4049	3872	4049	0.00
04/09/2009	€ / R On 15-March-10	7.40	Put	Currency Future	8	2	8	2	0.00
04/09/2009	€ / R On 15-March-10	8.40	Call	Currency Future	2886	3055	2886	3055	0.00
04/09/2009	€ / R On 15-March-10	8.40	Put	Currency Future	22	8	22	8	0.00
04/09/2009	€ / R On 15-March-10	9.40	Call	Currency Future	1914	2079	1914	2079	0.00
04/09/2009	€ / R On 15-March-10	9.40	Put	Currency Future	51	32	51	32	0.00
04/09/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1054	1196	1054	1196	0.00
04/09/2009	€ / R On 15-March-10	10.40	Put	Currency Future	191	149	191	149	0.00
04/09/2009	€ / R On 15-March-10	13.40	Call	Currency Future	167	192	167	192	0.00
04/09/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2303	2145	2303	2145	0.00
04/09/2009	€ / R On 15-March-10	15.40	Call	Currency Future	63	81	63	81	0.00
04/09/2009	€ / R On 15-March-10	15.40	Put	Currency Future	4199	4035	4199	4035	0.00
04/09/2009	€ / R On 15-March-10	17.40	Call	Currency Future	14	39	14	39	0.00
04/09/2009	€ / R On 15-March-10	17.40	Put	Currency Future	6150	5993	6150	5993	0.00
04/09/2009	€ / R On 15-March-10	19.40	Call	Currency Future	7	20	7	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	19.40	Put	Currency Future	8144	7973	8144	7973	0.00
04/09/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3723	3900	3723	3900	0.00
04/09/2009	€ / R On 15-March-10	7.55	Put	Currency Future	10	3	10	3	0.00
04/09/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2738	2907	2738	2907	0.00
04/09/2009	€ / R On 15-March-10	8.55	Put	Currency Future	25	10	25	10	0.00
04/09/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1775	1938	1775	1938	0.00
04/09/2009	€ / R On 15-March-10	9.55	Put	Currency Future	62	41	62	41	0.00
04/09/2009	€ / R On 15-March-10	10.55	Call	Currency Future	954	1085	954	1085	0.00
04/09/2009	€ / R On 15-March-10	10.55	Put	Currency Future	240	188	240	188	0.00
04/09/2009	€ / R On 15-March-10	13.55	Call	Currency Future	154	178	154	178	0.00
04/09/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2440	2282	2440	2282	0.00
04/09/2009	€ / R On 15-March-10	15.55	Call	Currency Future	56	77	56	77	0.00
04/09/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4343	4180	4343	4180	0.00
04/09/2009	€ / R On 15-March-10	17.55	Call	Currency Future	13	37	13	37	0.00
04/09/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6300	6140	6300	6140	0.00
04/09/2009	€ / R On 15-March-10	19.55	Call	Currency Future	7	18	7	18	0.00
04/09/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8293	8122	8293	8122	0.00
04/09/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3634	3814	3634	3814	0.00
04/09/2009	€ / R On 14-December-09	7.45	Put	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2640	2816	2640	2816	0.00
04/09/2009	€ / R On 14-December-09	8.45	Put	Currency Future	9	2	9	2	0.00
04/09/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1659	1825	1659	1825	0.00
04/09/2009	€ / R On 14-December-09	9.45	Put	Currency Future	28	12	28	12	0.00
04/09/2009	€ / R On 14-December-09	15.45	Call	Currency Future	10	16	10	16	0.00
04/09/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4379	4202	4379	4202	0.00
04/09/2009	€ / R On 14-December-09	17.45	Call	Currency Future	4	1	4	1	0.00
04/09/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6372	6187	6372	6187	0.00
04/09/2009	€ / R On 14-December-09	19.45	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8370	8187	8370	8187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	17.75	Call	Currency Future	12	34	12	34	0.00
04/09/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6499	6338	6499	6338	0.00
04/09/2009	€ / R On 15-March-10	19.75	Call	Currency Future	6	16	6	16	0.00
04/09/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8492	8320	8492	8320	0.00
04/09/2009	€ / R On 14-September-09	8.45	Call	Currency Future	2445	2625	2445	2625	0.00
04/09/2009	€ / R On 14-September-09	8.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1445	1625	1445	1625	0.00
04/09/2009	€ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	15.45	Put	Currency Future	4555	4375	4555	4375	0.00
04/09/2009	€ / R On 14-September-09	17.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	17.45	Put	Currency Future	6555	6375	6555	6375	0.00
04/09/2009	€ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	19.45	Put	Currency Future	8555	8375	8555	8375	0.00
04/09/2009	€ / R On 14-December-09	17.80	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6722	6537	6722	6537	0.00
04/09/2009	€ / R On 14-December-09	19.80	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8720	8537	8720	8537	0.00
04/09/2009	€ / R On 15-March-10	18.00	Call	Currency Future	11	31	11	31	0.00
04/09/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6748	6585	6748	6585	0.00
04/09/2009	€ / R On 15-March-10	20.00	Call	Currency Future	5	14	5	14	0.00
04/09/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8741	8568	8741	8568	0.00
04/09/2009	€ / R On 14-December-09	17.70	Call	Currency Future	3	1	3	1	0.00
04/09/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6622	6437	6622	6437	0.00
04/09/2009	€ / R On 14-December-09	19.70	Call	Currency Future	1	0	1	0	0.00
04/09/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8620	8437	8620	8437	0.00
04/09/2009	€ / R On 15-March-10	17.90	Call	Currency Future	12	33	12	33	0.00
04/09/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6648	6486	6648	6486	0.00
04/09/2009	€ / R On 15-March-10	19.90	Call	Currency Future	5	15	5	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8642	8468	8642	8468	0.00
04/09/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3625	3800	3625	3800	0.00
04/09/2009	€ / R On 15-March-10	7.65	Put	Currency Future	11	4	11	4	0.00
04/09/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2640	2808	2640	2808	0.00
04/09/2009	€ / R On 15-March-10	8.65	Put	Currency Future	27	12	27	12	0.00
04/09/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1684	1845	1684	1845	0.00
04/09/2009	€ / R On 15-March-10	9.65	Put	Currency Future	70	49	70	49	0.00
04/09/2009	€ / R On 15-March-10	10.65	Call	Currency Future	890	1016	890	1016	0.00
04/09/2009	€ / R On 15-March-10	10.65	Put	Currency Future	277	219	277	219	0.00
04/09/2009	€ / R On 15-March-10	11.65	Call	Currency Future	443	509	443	509	0.00
04/09/2009	€ / R On 15-March-10	11.65	Put	Currency Future	830	712	830	712	0.00
04/09/2009	€ / R On 15-March-10	13.65	Call	Currency Future	146	170	146	170	0.00
04/09/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2532	2373	2532	2373	0.00
04/09/2009	€ / R On 15-March-10	15.65	Call	Currency Future	52	74	52	74	0.00
04/09/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4439	4277	4439	4277	0.00
04/09/2009	€ / R On 15-March-10	17.65	Call	Currency Future	13	36	13	36	0.00
04/09/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6399	6239	6399	6239	0.00
04/09/2009	€ / R On 15-March-10	19.65	Call	Currency Future	6	17	6	17	0.00
04/09/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8393	8221	8393	8221	0.00
04/09/2009	€ / R On 14-September-09	6.90	Call	Currency Future	3995	0	3995	0	0.00
04/09/2009	€ / R On 14-September-09	6.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	8.90	Call	Currency Future	1995	0	1995	0	0.00
04/09/2009	€ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	9.90	Call	Currency Future	1000	0	1000	0	0.00
04/09/2009	€ / R On 14-September-09	9.90	Put	Currency Future	5	0	5	0	0.00
04/09/2009	€ / R On 14-September-09	14.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	14.90	Put	Currency Future	4005	0	4005	0	0.00
04/09/2009	€ / R On 14-September-09	18.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	€ / R On 14-September-09	18.90	Put	Currency Future	8005	0	8005	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	€ / R On 14-December-09	7.10	Call	Currency Future	3983	0	3983	0	0.00
04/09/2009	€ / R On 14-December-09	7.10	Put	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	17.10	Call	Currency Future	4	0	4	0	0.00
04/09/2009	€ / R On 14-December-09	17.10	Put	Currency Future	6023	0	6023	0	0.00
04/09/2009	€ / R On 14-December-09	19.10	Call	Currency Future	2	0	2	0	0.00
04/09/2009	€ / R On 14-December-09	19.10	Put	Currency Future	8020	0	8020	0	0.00
04/09/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4021	0	4021	0	0.00
04/09/2009	€ / R On 15-March-10	7.25	Put	Currency Future	7	0	7	0	0.00
04/09/2009	€ / R On 15-March-10	17.25	Call	Currency Future	15	0	15	0	0.00
04/09/2009	€ / R On 15-March-10	17.25	Put	Currency Future	6001	0	6001	0	0.00
04/09/2009	€ / R On 15-March-10	19.25	Call	Currency Future	8	0	8	0	0.00
04/09/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7995	0	7995	0	0.00
04/09/2009	AL13 On 05-November-09			Index Future	249.4800	249.3700	249.4790	249.3700	10.00
04/09/2009	ALBI On 04-February-10			Index Future	306.2900	305.6120	306.2920	305.6120	0.00
04/09/2009	ALBI On 05-November-09			Index Future	300.7800	300.1080	300.7780	300.1080	750.00
04/09/2009	CRD1 On 04-February-10			Index Future	130.6400	130.4910	130.6410	130.4910	0.00
04/09/2009	CRD1 On 05-November-09			Index Future	128.2900	128.1410	128.2900	128.1410	2.00
04/09/2009	GOVI On 04-February-10			jGovi	308.0700	307.4080	308.0685	307.4080	0.00
04/09/2009	GOVI On 05-November-09			jGovi	302.5200	301.8725	302.5225	301.8725	543.00
04/09/2009	ILBI On 05-November-09			Index Future	362.4100	362.4050	362.4050	362.4050	3.00
04/09/2009	J153 On 31-August-10			jSwap	7.3400	7.3615	0.0015	0.0013	0.00
04/09/2009	J157 On 15-September-15			jSwap	8.3900	8.4390	0.0446	0.0418	0.00
04/09/2009	J186 On 21-December-26			jSwap	7.9800	8.0270	0.0453	0.0492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	J201 On 22-December-14			jSwap	8.2400	8.2900	0.0327	0.0349	0.00
04/09/2009	J203 On 15-September-17			jSwap	8.4600	8.5240	0.0601	0.0639	0.00
04/09/2009	J204 On 21-December-18			jSwap	8.4000	8.4630	0.0590	0.0633	0.00
04/09/2009	J207 On 15-January-20			jSwap	8.3800	8.4460	0.0264	0.0311	0.00
04/09/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
04/09/2009	JFRA On 04-February-10			jFra	6.8700	6.8800	0.0168	0.0169	0.00
04/09/2009	JFRA On 06-May-10			jFra	6.9600	6.9760	0.0171	0.0171	0.00
04/09/2009	JFRA On 05-August-10			jFra	7.2600	7.3310	0.0178	0.0180	0.00
04/09/2009	JFRA On 05-November-09			jFra	6.8600	6.8770	0.0168	0.0169	0.00
04/09/2009	JFRA On 04-November-10			jFra	7.5200	7.5420	0.0184	0.0185	0.00
04/09/2009	JN02 On 04-February-10			jNote	7.6400	7.6780	0.1405	0.1412	0.00
04/09/2009	JN02 On 05-November-09			jNote	7.4400	7.4730	0.1371	0.1377	0.00
04/09/2009	JN05 On 04-February-10			jNote	8.3300	8.3880	0.3407	0.3427	0.00
04/09/2009	JN05 On 05-November-09			jNote	8.2200	8.2680	0.3372	0.3390	0.00
04/09/2009	JN10 On 04-February-10			jNote	8.3800	8.4480	0.5650	0.5683	0.00
04/09/2009	JN10 On 05-November-09			jNote	8.3300	8.4040	0.5642	0.5675	0.00
04/09/2009	JROD On 30-September-09			jRod	7.0100	7.0150	0.0020	0.0023	0.00
04/09/2009	JROD On 30-October-09			jRod	6.9800	6.9880	0.0020	0.0023	0.00
04/09/2009	JROD On 30-November-09			jRod	7.0900	7.1000	0.0017	0.0020	0.00
04/09/2009	JROD On 31-December-09			jRod	7.1600	7.1630	0.0037	0.0040	0.00
04/09/2009	OTH1 On 04-February-10			Index Future	296.5200	295.7370	296.5170	295.7370	0.00
04/09/2009	OTH1 On 05-November-09			Index Future	291.1800	290.4110	291.1790	290.4110	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
04/09/2009	R153 On 05-November-09			Bond Future	7.4100	7.4280	106.8106	106.7930	0.00
04/09/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	5	5	5	5	0.00
04/09/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	732	749	732	749	0.00
04/09/2009	R155 On 05-November-09			Bond Future	7.4000	7.4150	111.8271	111.7918	0.00
04/09/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	835	813	835	813	0.00
04/09/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	211	224	211	224	0.00
04/09/2009	R157 On 04-February-10			Bond Future	8.2200	8.2520	128.7733	128.6016	0.00
04/09/2009	R157 On 06-May-10			Bond Future	8.2400	8.2700	124.4626	124.2931	0.00
04/09/2009	R157 On 05-August-10			Bond Future	8.2100	8.2470	127.1244	126.9434	0.00
04/09/2009	R157 On 05-November-09			Bond Future	8.1600	8.1900	126.5082	126.3397	6733.00
04/09/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1244	1193	1244	1193	0.00
04/09/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	3638	3758	3638	3758	0.00
04/09/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	3312	3219	3312	3219	0.00
04/09/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2036	2112	2036	2112	0.00
04/09/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	4441	4330	4441	4330	0.00
04/09/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	1956	2026	1956	2026	0.00
04/09/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	324	303	324	303	0.00
04/09/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	3857	4004	3857	4004	0.00
04/09/2009	R186 On 04-February-10			Bond Future	8.7600	8.8050	116.5747	116.1682	0.00
04/09/2009	R186 On 06-May-10			Bond Future	8.7800	8.8260	118.9184	118.4970	0.00
04/09/2009	R186 On 05-August-10			Bond Future	8.7800	8.8290	116.1896	115.7621	0.00
04/09/2009	R186 On 05-November-09			Bond Future	8.7300	8.7660	119.6800	119.2783	11394.00
04/09/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2297	2176	2297	2176	0.00
04/09/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	7439	7724	7439	7724	0.00
04/09/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6381	6148	6381	6148	0.00
04/09/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4315	4504	4315	4504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	8347	8085	8347	8085	0.00
04/09/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4032	4197	4032	4197	0.00
04/09/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	2862	2678	2862	2678	0.00
04/09/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	2617	2834	2617	2834	240.00
04/09/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	4255	4014	4255	4014	0.00
04/09/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1600	1761	1600	1761	5000.00
04/09/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	97	87	97	87	5000.00
04/09/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	13127	13519	13127	13519	0.00
04/09/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	238	215	238	215	240.00
04/09/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	10439	10818	10439	10818	0.00
04/09/2009	R201 On 04-February-10			Bond Future	8.2700	8.3050	103.0706	102.9352	0.00
04/09/2009	R201 On 06-May-10			Bond Future	8.2800	8.3180	105.1383	105.0012	0.00
04/09/2009	R201 On 05-August-10			Bond Future	8.2500	8.2890	103.0021	102.8601	0.00
04/09/2009	R201 On 05-November-09			Bond Future	8.2200	8.2530	105.5517	105.4185	2.00
04/09/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	592	565	592	565	0.00
04/09/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	3723	3831	3723	3831	0.00
04/09/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2489	2416	2489	2416	0.00
04/09/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1662	1726	1662	1726	0.00
04/09/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3851	3756	3851	3756	0.00
04/09/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1163	1210	1163	1210	0.00
04/09/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	200	186	200	186	0.00
04/09/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3256	3376	3256	3376	0.00
04/09/2009	R203 On 04-February-10			Bond Future	8.7000	8.7420	100.8842	100.6474	0.00
04/09/2009	R203 On 06-May-10			Bond Future	8.7200	8.7700	98.7276	98.4862	0.00
04/09/2009	R203 On 05-August-10			Bond Future	8.7200	8.7680	100.8784	100.6325	0.00
04/09/2009	R203 On 05-November-09			Bond Future	8.6400	8.6820	99.0684	98.8362	1570.00
04/09/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1580	1505	1580	1505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4312	4474	4312	4474	0.00
04/09/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	4101	3968	4101	3968	0.00
04/09/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2664	2772	2664	2772	0.00
04/09/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	5411	5264	5411	5264	0.00
04/09/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	2740	2839	2740	2839	0.00
04/09/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	154	141	154	141	0.00
04/09/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	6733	6953	6733	6953	0.00
04/09/2009	R204 On 04-February-10			Bond Future	8.6900	8.7360	96.8601	96.6057	0.00
04/09/2009	R204 On 06-May-10			Bond Future	8.7200	8.7620	98.8033	98.5424	0.00
04/09/2009	R204 On 05-August-10			Bond Future	8.7200	8.7630	96.9084	96.6412	0.00
04/09/2009	R204 On 05-November-09			Bond Future	8.6400	8.6860	99.0846	98.8306	2566.00
04/09/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1747	1666	1747	1666	0.00
04/09/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	4728	4901	4728	4901	0.00
04/09/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	4538	4393	4538	4393	0.00
04/09/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	2912	3029	2912	3029	0.00
04/09/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	5650	5487	5650	5487	0.00
04/09/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2670	2774	2670	2774	0.00
04/09/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	164	151	164	151	0.00
04/09/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	7429	7670	7429	7670	0.00
04/09/2009	R206 On 04-February-10			Bond Future	8.3300	8.3520	97.7776	97.7031	0.00
04/09/2009	R206 On 06-May-10			Bond Future	8.3500	8.3750	99.7397	99.6631	0.00
04/09/2009	R206 On 05-August-10			Bond Future	8.3200	8.3470	98.1388	98.0609	0.00
04/09/2009	R206 On 05-November-09			Bond Future	8.2700	8.2900	99.7194	99.6442	1121.00
04/09/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	471	457	471	457	0.00
04/09/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3203	3264	3203	3264	0.00
04/09/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	2382	2338	2382	2338	0.00
04/09/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1166	1199	1166	1199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2917	2867	2917	2867	0.00
04/09/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	978	1006	978	1006	0.00
04/09/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	151	145	151	145	0.00
04/09/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	2820	2890	2820	2890	0.00
04/09/2009	R207 On 04-February-10			Bond Future	8.8200	8.8530	90.2450	90.0445	0.00
04/09/2009	R207 On 06-May-10			Bond Future	8.8500	8.8820	92.0567	91.8537	0.00
04/09/2009	R207 On 05-August-10			Bond Future	8.8500	8.8890	90.4114	90.2058	0.00
04/09/2009	R207 On 05-November-09			Bond Future	8.7700	8.8040	92.1969	91.9988	600.00
04/09/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1652	1594	1652	1594	0.00
04/09/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5209	5351	5209	5351	0.00
04/09/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	5128	5011	5128	5011	0.00
04/09/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	2764	2851	2764	2851	0.00
04/09/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	6232	6102	6232	6102	0.00
04/09/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2531	2607	2531	2607	0.00
04/09/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	117	111	117	111	0.00
04/09/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	8472	8663	8472	8663	0.00
04/09/2009	R208 On 04-February-10			Bond Future	8.8300	8.8590	87.8945	87.6928	0.00
04/09/2009	R208 On 06-May-10			Bond Future	8.8500	8.8840	86.2510	86.0458	0.00
04/09/2009	R208 On 05-August-10			Bond Future	8.8500	8.8880	88.1308	87.9221	0.00
04/09/2009	R208 On 05-November-09			Bond Future	8.7800	8.8120	86.3112	86.1126	5125.00
04/09/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1945	1874	1945	1874	0.00
04/09/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4043	4174	4043	4174	0.00
04/09/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4886	4765	4886	4765	0.00
04/09/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2449	2533	2449	2533	0.00
04/09/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	6366	6234	6366	6234	0.00
04/09/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2512	2588	2512	2588	0.00
04/09/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	146	137	146	137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	7109	7299	7109	7299	0.00
04/09/2009	R209 On 04-February-10			Bond Future	8.2800	8.3210	80.6868	80.3201	0.00
04/09/2009	R209 On 06-May-10			Bond Future	8.2800	8.3250	79.1560	78.7814	0.00
04/09/2009	R209 On 05-August-10			Bond Future	8.2700	8.3150	80.8746	80.5000	0.00
04/09/2009	R209 On 05-November-09			Bond Future	8.2600	8.3010	79.2340	78.8742	3051.00
04/09/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1244	1167	1244	1167	2500.00
04/09/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	8578	8868	8578	8868	0.00
04/09/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5584	5373	5584	5373	0.00
04/09/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	3714	3878	3714	3878	0.00
04/09/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	7641	7407	7641	7407	0.00
04/09/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3632	3774	3632	3774	0.00
04/09/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	6548	6252	6548	6252	0.00
04/09/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	444	508	444	508	0.00
04/09/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	364	330	364	330	0.00
04/09/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	7546	7871	7546	7871	0.00
04/09/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	57	51	57	51	5000.00
04/09/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	12547	12901	12547	12901	0.00
04/09/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	155	139	155	139	0.00
04/09/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	9929	10272	9929	10272	0.00
04/09/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	11580	11231	11580	11231	0.00
04/09/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	51	62	51	62	2970.00
04/09/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	13334	12999	13334	12999	0.00
04/09/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	325	356	325	356	0.00
04/09/2009	TRT1 On 04-February-10			Index Future	304.1700	303.5200	304.1730	303.5200	0.00
04/09/2009	TRT1 On 05-November-09			Index Future	298.7000	298.0540	298.6980	298.0540	100.00
04/09/2009	ZAAD On 15-March-10			Currency Future	6.5800	6.6111	6.5782	6.6111	8.00
04/09/2009	ZAAD On 14-September-09			Currency Future	6.4700	6.5001	6.4676	6.5001	240959.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09			Currency Future	6.5300	6.5615	6.5289	6.5615	705.00
04/09/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	335	350	335	350	0.00
04/09/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	357	339	357	339	0.00
04/09/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	60	77	60	77	0.00
04/09/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	92	77	92	77	0.00
04/09/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	230	247	230	247	0.00
04/09/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	251	235	251	235	0.00
04/09/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	317	331	317	331	0.00
04/09/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	388	370	388	370	0.00
04/09/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	43	59	43	59	0.00
04/09/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	126	109	126	109	0.00
04/09/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	210	226	210	226	0.00
04/09/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	282	264	282	264	0.00
04/09/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	299	313	299	313	0.00
04/09/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	421	402	421	402	0.00
04/09/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	31	45	31	45	0.00
04/09/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	164	145	164	145	0.00
04/09/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	192	206	192	206	0.00
04/09/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	313	295	313	295	0.00
04/09/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	43	59	43	59	0.00
04/09/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	126	109	126	109	0.00
04/09/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	299	313	299	313	0.00
04/09/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	421	402	421	402	0.00
04/09/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	192	206	192	206	0.00
04/09/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	313	295	313	295	0.00
04/09/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	267	279	267	279	0.00
04/09/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	489	468	489	468	0.00
04/09/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	22	35	22	35	0.00
04/09/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	205	185	205	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
04/09/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	160	172	160	172	0.00
04/09/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	381	361	381	361	0.00
04/09/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	283	296	283	296	0.00
04/09/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	454	434	454	434	0.00
04/09/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	176	189	176	189	0.00
04/09/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	347	327	347	327	0.00
04/09/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	267	279	267	279	0.00
04/09/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	489	468	489	468	0.00
04/09/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	16	27	16	27	0.00
04/09/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	248	227	248	227	0.00
04/09/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	239	250	239	250	0.00
04/09/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	561	539	561	539	0.00
04/09/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	8	16	8	16	0.00
04/09/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	340	316	340	316	0.00
04/09/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	133	144	133	144	0.00
04/09/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	454	432	454	432	0.00
04/09/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	133	144	133	144	0.00
04/09/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	454	432	454	432	0.00
04/09/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	253	264	253	264	0.00
04/09/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	524	503	524	503	0.00
04/09/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	11	21	11	21	0.00
04/09/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	294	271	294	271	0.00
04/09/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	146	158	146	158	0.00
04/09/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	417	396	417	396	0.00
04/09/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	146	158	146	158	0.00
04/09/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	417	396	417	396	0.00
04/09/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	226	237	226	237	0.00
04/09/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	598	575	598	575	0.00
04/09/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	8	16	8	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	340	316	340	316	0.00
04/09/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	122	131	122	131	0.00
04/09/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	493	470	493	470	0.00
04/09/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	22	35	22	35	0.00
04/09/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	205	185	205	185	0.00
04/09/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	230	247	230	247	0.00
04/09/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	251	235	251	235	0.00
04/09/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	355	373	355	373	0.00
04/09/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	327	312	327	312	0.00
04/09/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	115	145	115	145	0.00
04/09/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	47	45	47	45	0.00
04/09/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	279	302	279	302	0.00
04/09/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	200	190	200	190	0.00
04/09/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	379	397	379	397	0.00
04/09/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	300	286	300	286	0.00
04/09/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	115	145	115	145	0.00
04/09/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	47	45	47	45	0.00
04/09/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	279	302	279	302	0.00
04/09/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	200	190	200	190	0.00
04/09/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	403	422	403	422	0.00
04/09/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	275	261	275	261	0.00
04/09/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	193	226	193	226	0.00
04/09/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	26	26	26	26	0.00
04/09/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	309	332	309	332	0.00
04/09/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	180	170	180	170	0.00
04/09/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	152	185	152	185	0.00
04/09/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	35	34	35	34	0.00
04/09/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	309	332	309	332	0.00
04/09/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	180	170	180	170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	81	109	81	109	0.00
04/09/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	64	59	64	59	0.00
04/09/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	252	273	252	273	0.00
04/09/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	223	212	223	212	0.00
04/09/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	335	350	335	350	0.00
04/09/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	357	339	357	339	0.00
04/09/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	81	109	81	109	0.00
04/09/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	64	59	64	59	0.00
04/09/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	429	449	429	449	0.00
04/09/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	251	238	251	238	0.00
04/09/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	193	226	193	226	0.00
04/09/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	26	26	26	26	0.00
04/09/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	339	364	339	364	0.00
04/09/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	161	152	161	152	0.00
04/09/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	31	45	31	45	0.00
04/09/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	164	145	164	145	0.00
04/09/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	176	189	176	189	0.00
04/09/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	347	327	347	327	0.00
04/09/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	237	270	237	270	0.00
04/09/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	19	20	19	20	0.00
04/09/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	372	397	372	397	0.00
04/09/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	143	135	143	135	0.00
04/09/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	372	397	372	397	0.00
04/09/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	143	135	143	135	0.00
04/09/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	282	316	282	316	0.00
04/09/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	14	16	14	16	0.00
04/09/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	406	431	406	431	0.00
04/09/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	127	120	127	120	0.00
04/09/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	16	27	16	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	248	227	248	227	0.00
04/09/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	4	10	4	10	0.00
04/09/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	436	410	436	410	0.00
04/09/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	122	131	122	131	0.00
04/09/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	493	470	493	470	0.00
04/09/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	2	7	2	7	0.00
04/09/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	534	507	534	507	0.00
04/09/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	4	10	4	10	0.00
04/09/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	436	410	436	410	0.00
04/09/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	6	13	6	13	0.00
04/09/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	388	363	388	363	0.00
04/09/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	3	8	3	8	0.00
04/09/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	485	458	485	458	0.00
04/09/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	1	6	1	6	0.00
04/09/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	584	555	584	555	0.00
04/09/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	3	8	3	8	0.00
04/09/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	485	458	485	458	0.00
04/09/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	1	6	1	6	0.00
04/09/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	584	555	584	555	0.00
04/09/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	1	4	1	4	0.00
04/09/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	683	654	683	654	0.00
04/09/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	1	5	1	5	0.00
04/09/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	633	604	633	604	0.00
04/09/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	1	5	1	5	0.00
04/09/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	633	604	633	604	0.00
04/09/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	1	3	1	3	0.00
04/09/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	733	703	733	703	0.00
04/09/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	0	2	0	2	0.00
04/09/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	833	802	833	802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	1	4	1	4	0.00
04/09/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	683	654	683	654	0.00
04/09/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	0	3	0	3	0.00
04/09/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	783	753	783	753	0.00
04/09/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	0	2	0	2	0.00
04/09/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	833	802	833	802	0.00
04/09/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	0	2	0	2	0.00
04/09/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	933	902	933	902	0.00
04/09/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	1	3	1	3	0.00
04/09/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	733	703	733	703	0.00
04/09/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	0	2	0	2	0.00
04/09/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	933	902	933	902	0.00
04/09/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	0	1	0	1	0.00
04/09/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1033	1001	1033	1001	0.00
04/09/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	0	2	0	2	0.00
04/09/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	883	852	883	852	0.00
04/09/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	0	2	0	2	0.00
04/09/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	983	951	983	951	0.00
04/09/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	0	1	0	1	0.00
04/09/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1082	1051	1082	1051	0.00
04/09/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	101	110	101	110	0.00
04/09/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	572	548	572	548	0.00
04/09/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	84	91	84	91	0.00
04/09/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	656	630	656	630	0.00
04/09/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	70	76	70	76	0.00
04/09/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	742	715	742	715	0.00
04/09/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	59	64	59	64	0.00
04/09/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	830	802	830	802	0.00
04/09/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	111	120	111	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	532	508	532	508	0.00
04/09/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	92	100	92	100	0.00
04/09/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	614	589	614	589	0.00
04/09/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	77	84	77	84	0.00
04/09/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	698	672	698	672	0.00
04/09/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	111	120	111	120	0.00
04/09/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	532	508	532	508	0.00
04/09/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	77	84	77	84	0.00
04/09/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	698	672	698	672	0.00
04/09/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	64	70	64	70	0.00
04/09/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	786	758	786	758	0.00
04/09/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	282	316	282	316	0.00
04/09/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	14	16	14	16	0.00
04/09/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	92	100	92	100	0.00
04/09/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	614	589	614	589	0.00
04/09/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5718	5750	5718	5750	0.00
04/09/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4218	4250	4218	4250	0.00
04/09/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2718	2750	2718	2750	0.00
04/09/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1218	1250	1218	1250	0.00
04/09/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1782	1750	1782	1750	0.00
04/09/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3282	3250	3282	3250	0.00
04/09/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4782	4750	4782	4750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6282	6250	6282	6250	0.00
04/09/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5679	5712	5679	5712	0.00
04/09/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4179	4212	4179	4212	0.00
04/09/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2679	2712	2679	2712	0.00
04/09/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1189	1221	1189	1221	0.00
04/09/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	10	9	10	9	0.00
04/09/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	11	12	11	12	0.00
04/09/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1833	1801	1833	1801	0.00
04/09/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3323	3291	3323	3291	0.00
04/09/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4822	4789	4822	4789	0.00
04/09/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6321	6289	6321	6289	0.00
04/09/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5918	5950	5918	5950	0.00
04/09/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4418	4450	4418	4450	0.00
04/09/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2918	2950	2918	2950	0.00
04/09/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1418	1450	1418	1450	0.00
04/09/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	0	1	0	1	0.00
04/09/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1582	1550	1582	1550	0.00
04/09/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3082	3050	3082	3050	0.00
04/09/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4582	4550	4582	4550	0.00
04/09/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6082	6050	6082	6050	0.00
04/09/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5929	5962	5929	5962	0.00
04/09/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4429	4462	4429	4462	0.00
04/09/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2929	2962	2929	2962	0.00
04/09/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1435	1467	1435	1467	0.00
04/09/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	6	6	6	6	0.00
04/09/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	16	17	16	17	0.00
04/09/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1587	1556	1587	1556	0.00
04/09/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	3	3	3	3	0.00
04/09/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3074	3042	3074	3042	0.00
04/09/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4572	4540	4572	4540	0.00
04/09/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6072	6039	6072	6039	0.00
04/09/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	5968	6000	5968	6000	0.00
04/09/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4468	4500	4468	4500	0.00
04/09/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	2968	3000	2968	3000	0.00
04/09/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1468	1500	1468	1500	0.00
04/09/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	0	1	0	1	0.00
04/09/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1532	1500	1532	1500	0.00
04/09/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	3032	3000	3032	3000	0.00
04/09/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4532	4500	4532	4500	0.00
04/09/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	6032	6000	6032	6000	0.00
04/09/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	5979	6012	5979	6012	0.00
04/09/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4479	4512	4479	4512	0.00
04/09/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	2979	3012	2979	3012	0.00
04/09/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1484	1517	1484	1517	0.00
04/09/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	17	19	17	19	0.00
04/09/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1538	1507	1538	1507	0.00
04/09/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	3	3	3	3	0.00
04/09/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	3024	2992	3024	2992	0.00
04/09/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4522	4490	4522	4490	0.00
04/09/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	6022	5989	6022	5989	0.00
04/09/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	424	457	424	457	0.00
04/09/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	6	7	6	7	0.00
04/09/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	328	362	328	362	0.00
04/09/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	11	12	11	12	0.00
04/09/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	516	543	516	543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	87	81	87	81	0.00
04/09/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	441	467	441	467	0.00
04/09/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	112	106	112	106	0.00
04/09/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	669	702	669	702	0.00
04/09/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	570	604	570	604	0.00
04/09/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	3	4	3	4	0.00
04/09/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	472	506	472	506	0.00
04/09/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	5	6	5	6	0.00
04/09/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	376	410	376	410	0.00
04/09/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	8	9	8	9	0.00
04/09/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	679	707	679	707	0.00
04/09/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	50	46	50	46	0.00
04/09/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	595	623	595	623	0.00
04/09/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	66	62	66	62	0.00
04/09/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	620	653	620	653	0.00
04/09/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	2	3	2	3	0.00
04/09/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	521	555	521	555	0.00
04/09/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	4	5	4	5	0.00
04/09/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	478	504	478	504	0.00
04/09/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	99	93	99	93	0.00
04/09/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	441	467	441	467	0.00
04/09/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	112	106	112	106	0.00
04/09/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	555	582	555	582	0.00
04/09/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	76	71	76	71	0.00
04/09/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	376	410	376	410	0.00
04/09/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	8	9	8	9	0.00
04/09/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	339	364	339	364	0.00
04/09/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	161	152	161	152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	485	505	485	505	0.00
04/09/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	206	194	206	194	0.00
04/09/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	214	224	214	224	0.00
04/09/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	636	613	636	613	0.00
04/09/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	192	201	192	201	0.00
04/09/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	714	690	714	690	0.00
04/09/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	545	567	545	567	0.00
04/09/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	167	156	167	156	0.00
04/09/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	577	600	577	600	0.00
04/09/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	149	139	149	139	0.00
04/09/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	514	536	514	536	0.00
04/09/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	186	175	186	175	0.00
04/09/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	456	477	456	477	0.00
04/09/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	228	215	228	215	0.00
04/09/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	521	555	521	555	0.00
04/09/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	4	5	4	5	0.00
04/09/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	645	669	645	669	0.00
04/09/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	117	108	117	108	0.00
04/09/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	636	665	636	665	0.00
04/09/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	57	53	57	53	0.00
04/09/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	681	706	681	706	0.00
04/09/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	103	95	103	95	0.00
04/09/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	611	634	611	634	0.00
04/09/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	133	123	133	123	0.00
04/09/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	545	567	545	567	0.00
04/09/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	167	156	167	156	0.00
04/09/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	485	505	485	505	0.00
04/09/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	206	194	206	194	0.00
04/09/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4168	4200	4168	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3168	3200	3168	3200	0.00
04/09/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2168	2200	2168	2200	0.00
04/09/2009	ZAAD On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1168	1200	1168	1200	0.00
04/09/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1832	1800	1832	1800	0.00
04/09/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3832	3800	3832	3800	0.00
04/09/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5832	5800	5832	5800	0.00
04/09/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7832	7800	7832	7800	0.00
04/09/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3179	3212	3179	3212	0.00
04/09/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2179	2212	2179	2212	0.00
04/09/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3823	3790	3823	3790	0.00
04/09/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5822	5789	5822	5789	0.00
04/09/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7821	7789	7821	7789	0.00
04/09/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4178	4211	4178	4211	0.00
04/09/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3179	3212	3179	3212	0.00
04/09/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2183	2216	2183	2216	0.00
04/09/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1198	1230	1198	1230	0.00
04/09/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	20	19	20	19	0.00
04/09/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	61	63	61	63	0.00
04/09/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1883	1852	1883	1852	0.00
04/09/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	7	7	7	7	0.00
04/09/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3829	3796	3829	3796	0.00
04/09/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5824	5791	5824	5791	0.00
04/09/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7823	7790	7823	7790	0.00
04/09/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4118	4150	4118	4150	0.00
04/09/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3118	3150	3118	3150	0.00
04/09/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2118	2150	2118	2150	0.00
04/09/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1118	1150	1118	1150	0.00
04/09/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1882	1850	1882	1850	0.00
04/09/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3882	3850	3882	3850	0.00
04/09/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5882	5850	5882	5850	0.00
04/09/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7882	7850	7882	7850	0.00
04/09/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4079	4112	4079	4112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3079	3112	3079	3112	0.00
04/09/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2080	2113	2080	2113	0.00
04/09/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1091	1123	1091	1123	0.00
04/09/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	12	12	12	12	0.00
04/09/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	10	11	10	11	0.00
04/09/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1931	1899	1931	1899	0.00
04/09/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3923	3890	3923	3890	0.00
04/09/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5922	5889	5922	5889	0.00
04/09/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7921	7889	7921	7889	0.00
04/09/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4078	4111	4078	4111	0.00
04/09/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3079	3112	3079	3112	0.00
04/09/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2084	2117	2084	2117	0.00
04/09/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	6	6	6	6	0.00
04/09/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1101	1133	1101	1133	0.00
04/09/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	23	22	23	22	0.00
04/09/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	57	59	57	59	0.00
04/09/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1979	1948	1979	1948	0.00
04/09/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	6	7	6	7	0.00
04/09/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3928	3896	3928	3896	0.00
04/09/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5924	5891	5924	5891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7923	7890	7923	7890	0.00
04/09/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4068	4100	4068	4100	0.00
04/09/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3068	3100	3068	3100	0.00
04/09/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2068	2100	2068	2100	0.00
04/09/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1068	1100	1068	1100	0.00
04/09/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1932	1900	1932	1900	0.00
04/09/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3932	3900	3932	3900	0.00
04/09/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5932	5900	5932	5900	0.00
04/09/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7932	7900	7932	7900	0.00
04/09/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4028	4061	4028	4061	0.00
04/09/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3029	3062	3029	3062	0.00
04/09/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2035	2067	2035	2067	0.00
04/09/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	6	6	6	6	0.00
04/09/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1053	1085	1053	1085	0.00
04/09/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	24	24	24	24	0.00
04/09/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	55	57	55	57	0.00
04/09/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	2027	1996	2027	1996	0.00
04/09/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	6	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3978	3945	3978	3945	0.00
04/09/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5974	5941	5974	5941	0.00
04/09/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7973	7940	7973	7940	0.00
04/09/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4018	4050	4018	4050	0.00
04/09/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3018	3050	3018	3050	0.00
04/09/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2018	2050	2018	2050	0.00
04/09/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1018	1050	1018	1050	0.00
04/09/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1982	1950	1982	1950	0.00
04/09/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3982	3950	3982	3950	0.00
04/09/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5982	5950	5982	5950	0.00
04/09/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7982	7950	7982	7950	0.00
04/09/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4029	4062	4029	4062	0.00
04/09/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3029	3062	3029	3062	0.00
04/09/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2031	2063	2031	2063	0.00
04/09/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	2	1	2	1	0.00
04/09/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1042	1074	1042	1074	0.00
04/09/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	14	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	9	10	9	10	0.00
04/09/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1980	1949	1980	1949	0.00
04/09/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3973	3940	3973	3940	0.00
04/09/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5972	5939	5972	5939	0.00
04/09/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7971	7939	7971	7939	0.00
04/09/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3982	3950	3982	3950	0.00
04/09/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5982	5950	5982	5950	0.00
04/09/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7982	7950	7982	7950	0.00
04/09/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	3978	4011	3978	4011	0.00
04/09/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	2979	3012	2979	3012	0.00
04/09/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	1985	2018	1985	2018	0.00
04/09/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	7	7	7	7	0.00
04/09/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1008	1037	1008	1037	0.00
04/09/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	29	25	29	25	0.00
04/09/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	52	55	52	55	0.00
04/09/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	2074	2044	2074	2044	0.00
04/09/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	6	6	6	6	0.00
04/09/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	4028	3995	4028	3995	0.00
04/09/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	6024	5991	6024	5991	0.00
04/09/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	8023	7990	8023	7990	0.00
04/09/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1008	1037	1008	1037	0.00
04/09/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	29	25	29	25	0.00
04/09/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	3968	4000	3968	4000	0.00
04/09/2009	ZAAD On 14-September-09	2.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	1968	2000	1968	2000	0.00
04/09/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	968	1001	968	1001	0.00
04/09/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	0	1	0	1	0.00
04/09/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	2032	2000	2032	2000	0.00
04/09/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	4032	4000	4032	4000	0.00
04/09/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	8032	8000	8032	8000	0.00
04/09/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	3979	4012	3979	4012	0.00
04/09/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	1981	2013	1981	2013	0.00
04/09/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	995	1026	995	1026	0.00
04/09/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	16	14	16	14	0.00
04/09/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	9	9	9	9	0.00
04/09/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	2030	1998	2030	1998	0.00
04/09/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	1	2	1	2	0.00
04/09/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	4023	3990	4023	3990	0.00
04/09/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	8021	7989	8021	7989	0.00
04/09/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	3918	3950	3918	3950	0.00
04/09/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	1918	1950	1918	1950	0.00
04/09/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	918	951	918	951	0.00
04/09/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-September-09	8.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	2082	2050	2082	2050	0.00
04/09/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	4082	4050	4082	4050	0.00
04/09/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	8082	8050	8082	8050	0.00
04/09/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	3929	3962	3929	3962	0.00
04/09/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	1931	1963	1931	1963	0.00
04/09/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	948	979	948	979	0.00
04/09/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	19	17	19	17	0.00
04/09/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	8	9	8	9	0.00
04/09/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	2079	2047	2079	2047	0.00
04/09/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	4072	4040	4072	4040	0.00
04/09/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	8071	8039	8071	8039	0.00
04/09/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3878	3911	3878	3911	0.00
04/09/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2880	2912	2880	2912	0.00
04/09/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1886	1919	1886	1919	0.00
04/09/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	8	8	8	8	0.00
04/09/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	920	948	920	948	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	42	37	42	37	0.00
04/09/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	46	49	46	49	0.00
04/09/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2168	2138	2168	2138	0.00
04/09/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	5	6	5	6	0.00
04/09/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4127	4094	4127	4094	0.00
04/09/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6124	6091	6124	6091	0.00
04/09/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8122	8090	8122	8090	0.00
04/09/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3868	3900	3868	3900	0.00
04/09/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2868	2900	2868	2900	0.00
04/09/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1868	1900	1868	1900	0.00
04/09/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	868	901	868	901	0.00
04/09/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2132	2100	2132	2100	0.00
04/09/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4132	4100	4132	4100	0.00
04/09/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6132	6100	6132	6100	0.00
04/09/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8132	8100	8132	8100	0.00
04/09/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3879	3912	3879	3912	0.00
04/09/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2879	2912	2879	2912	0.00
04/09/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1881	1914	1881	1914	0.00
04/09/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	902	932	902	932	0.00
04/09/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	23	21	23	21	0.00
04/09/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	8	8	8	8	0.00
04/09/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2129	2097	2129	2097	0.00
04/09/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4122	4090	4122	4090	0.00
04/09/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6122	6089	6122	6089	0.00
04/09/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8121	8089	8121	8089	0.00
04/09/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	3928	3961	3928	3961	0.00
04/09/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	2929	2962	2929	2962	0.00
04/09/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	1935	1968	1935	1968	0.00
04/09/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	7	7	7	7	0.00
04/09/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	964	992	964	992	0.00
04/09/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	35	31	35	31	0.00
04/09/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	49	52	49	52	0.00
04/09/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2121	2091	2121	2091	0.00
04/09/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	6	6	6	6	0.00
04/09/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	4077	4045	4077	4045	0.00
04/09/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	6074	6041	6074	6041	0.00
04/09/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	8073	8040	8073	8040	0.00
04/09/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4129	4162	4129	4162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3129	3162	3129	3162	0.00
04/09/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2130	2163	2130	2163	0.00
04/09/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1140	1172	1140	1172	0.00
04/09/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	11	10	11	10	0.00
04/09/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	11	11	11	11	0.00
04/09/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1882	1850	1882	1850	0.00
04/09/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3873	3840	3873	3840	0.00
04/09/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5872	5839	5872	5839	0.00
04/09/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7871	7839	7871	7839	0.00
04/09/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4128	4161	4128	4161	0.00
04/09/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3129	3162	3129	3162	0.00
04/09/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2134	2166	2134	2166	0.00
04/09/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1149	1182	1149	1182	0.00
04/09/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	21	21	21	21	0.00
04/09/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	59	61	59	61	0.00
04/09/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1931	1900	1931	1900	0.00
04/09/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	7	7	7	7	0.00
04/09/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3878	3846	3878	3846	0.00
04/09/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5874	5841	5874	5841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7873	7840	7873	7840	0.00
04/09/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	3829	3862	3829	3862	0.00
04/09/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	2829	2862	2829	2862	0.00
04/09/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	1831	1864	1831	1864	0.00
04/09/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	856	886	856	886	0.00
04/09/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	27	24	27	24	0.00
04/09/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	7	8	7	8	0.00
04/09/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	2178	2146	2178	2146	0.00
04/09/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	4172	4140	4172	4140	0.00
04/09/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	6172	6139	6172	6139	0.00
04/09/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	8171	8139	8171	8139	0.00
04/09/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	3828	3861	3828	3861	0.00
04/09/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	2830	2863	2830	2863	0.00
04/09/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	2	1	2	1	0.00
04/09/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	1836	1869	1836	1869	0.00
04/09/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	8	8	8	8	0.00
04/09/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	878	905	878	905	0.00
04/09/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	50	44	50	44	0.00
04/09/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	44	47	44	47	0.00
04/09/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2216	2186	2216	2186	0.00
04/09/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	4177	4144	4177	4144	0.00
04/09/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	6174	6141	6174	6141	0.00
04/09/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	8172	8140	8172	8140	0.00
04/09/2009	ZAAD On 14-September-09	2.70	Call	Currency Future	3768	3800	3768	3800	0.00
04/09/2009	ZAAD On 14-September-09	2.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.70	Call	Currency Future	2768	2800	2768	2800	0.00
04/09/2009	ZAAD On 14-September-09	3.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.70	Call	Currency Future	1768	1800	1768	1800	0.00
04/09/2009	ZAAD On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.70	Call	Currency Future	769	802	769	802	0.00
04/09/2009	ZAAD On 14-September-09	5.70	Put	Currency Future	1	2	1	2	0.00
04/09/2009	ZAAD On 14-September-09	8.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.70	Put	Currency Future	2232	2200	2232	2200	0.00
04/09/2009	ZAAD On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.70	Put	Currency Future	4232	4200	4232	4200	0.00
04/09/2009	ZAAD On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.70	Put	Currency Future	6232	6200	6232	6200	0.00
04/09/2009	ZAAD On 14-September-09	14.70	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.70	Put	Currency Future	8232	8200	8232	8200	0.00
04/09/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3779	3812	3779	3812	0.00
04/09/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2779	2812	2779	2812	0.00
04/09/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1782	1814	1782	1814	0.00
04/09/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	3	3	3	3	0.00
04/09/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	810	840	810	840	0.00
04/09/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	31	29	31	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	7	7	7	7	0.00
04/09/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2228	2196	2228	2196	0.00
04/09/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4222	4190	4222	4190	0.00
04/09/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6221	6189	6221	6189	0.00
04/09/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8221	8189	8221	8189	0.00
04/09/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3728	3761	3728	3761	0.00
04/09/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2730	2763	2730	2763	0.00
04/09/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1738	1771	1738	1771	0.00
04/09/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	9	9	9	9	0.00
04/09/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	796	822	796	822	0.00
04/09/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	68	61	68	61	0.00
04/09/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	39	42	39	42	0.00
04/09/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2311	2281	2311	2281	0.00
04/09/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4277	4244	4277	4244	0.00
04/09/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6274	6241	6274	6241	0.00
04/09/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8272	8240	8272	8240	0.00
04/09/2009	ZAAD On 14-September-09	2.80	Call	Currency Future	3668	3700	3668	3700	0.00
04/09/2009	ZAAD On 14-September-09	2.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.80	Call	Currency Future	2668	2700	2668	2700	0.00
04/09/2009	ZAAD On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.80	Call	Currency Future	1668	1700	1668	1700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.80	Put	Currency Future	2332	2300	2332	2300	0.00
04/09/2009	ZAAD On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.80	Put	Currency Future	4332	4300	4332	4300	0.00
04/09/2009	ZAAD On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.80	Put	Currency Future	6332	6300	6332	6300	0.00
04/09/2009	ZAAD On 14-September-09	14.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.80	Put	Currency Future	8332	8300	8332	8300	0.00
04/09/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3629	3662	3629	3662	0.00
04/09/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2629	2662	2629	2662	0.00
04/09/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1633	1665	1633	1665	0.00
04/09/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	4	4	4	4	0.00
04/09/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	6	6	6	6	0.00
04/09/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2377	2345	2377	2345	0.00
04/09/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4372	4340	4372	4340	0.00
04/09/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6371	6339	6371	6339	0.00
04/09/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8371	8339	8371	8339	0.00
04/09/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3628	3661	3628	3661	0.00
04/09/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2630	2663	2630	2663	0.00
04/09/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1639	1672	1639	1672	0.00
04/09/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	11	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	718	744	718	744	0.00
04/09/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	90	82	90	82	0.00
04/09/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	35	37	35	37	0.00
04/09/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2407	2376	2407	2376	0.00
04/09/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4376	4344	4376	4344	0.00
04/09/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6373	6341	6373	6341	0.00
04/09/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8372	8339	8372	8339	0.00
04/09/2009	ZAAD On 14-September-09	2.75	Call	Currency Future	3718	3750	3718	3750	0.00
04/09/2009	ZAAD On 14-September-09	2.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.75	Call	Currency Future	1718	1750	1718	1750	0.00
04/09/2009	ZAAD On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.75	Call	Currency Future	719	752	719	752	0.00
04/09/2009	ZAAD On 14-September-09	5.75	Put	Currency Future	1	2	1	2	0.00
04/09/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	2282	2250	2282	2250	0.00
04/09/2009	ZAAD On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.75	Put	Currency Future	4282	4250	4282	4250	0.00
04/09/2009	ZAAD On 14-September-09	14.75	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.75	Put	Currency Future	8282	8250	8282	8250	0.00
04/09/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3729	3762	3729	3762	0.00
04/09/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2729	2762	2729	2762	0.00
04/09/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1732	1764	1732	1764	0.00
04/09/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	3	3	3	3	0.00
04/09/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	766	795	766	795	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	37	34	37	34	0.00
04/09/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	6	7	6	7	0.00
04/09/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2278	2245	2278	2245	0.00
04/09/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4272	4240	4272	4240	0.00
04/09/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6271	6239	6271	6239	0.00
04/09/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8271	8239	8271	8239	0.00
04/09/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3679	3712	3679	3712	0.00
04/09/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1682	1715	1682	1715	0.00
04/09/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	3	3	3	3	0.00
04/09/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	722	751	722	751	0.00
04/09/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	43	39	43	39	0.00
04/09/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	6	7	6	7	0.00
04/09/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2327	2295	2327	2295	0.00
04/09/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4322	4290	4322	4290	0.00
04/09/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8321	8289	8321	8289	0.00
04/09/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3678	3711	3678	3711	0.00
04/09/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2680	2713	2680	2713	0.00
04/09/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1688	1721	1688	1721	0.00
04/09/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	10	10	10	10	0.00
04/09/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	757	782	757	782	0.00
04/09/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	79	71	79	71	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	37	39	37	39	0.00
04/09/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2359	2328	2359	2328	0.00
04/09/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4326	4294	4326	4294	0.00
04/09/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6323	6291	6323	6291	0.00
04/09/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8322	8290	8322	8290	0.00
04/09/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3778	3811	3778	3811	0.00
04/09/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2780	2813	2780	2813	0.00
04/09/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1787	1820	1787	1820	0.00
04/09/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	9	9	9	9	0.00
04/09/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	836	863	836	863	0.00
04/09/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	58	52	58	52	0.00
04/09/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	41	44	41	44	0.00
04/09/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2263	2233	2263	2233	0.00
04/09/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	5	5	5	5	0.00
04/09/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4227	4194	4227	4194	0.00
04/09/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	2	2	2	2	0.00
04/09/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6224	6191	6224	6191	0.00
04/09/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8222	8190	8222	8190	0.00
04/09/2009	ZAAD On 14-September-09	2.65	Call	Currency Future	3818	3850	3818	3850	0.00
04/09/2009	ZAAD On 14-September-09	2.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	3.65	Call	Currency Future	2818	2850	2818	2850	0.00
04/09/2009	ZAAD On 14-September-09	3.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	4.65	Call	Currency Future	1818	1850	1818	1850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	5.65	Call	Currency Future	818	851	818	851	0.00
04/09/2009	ZAAD On 14-September-09	5.65	Put	Currency Future	1	1	1	1	0.00
04/09/2009	ZAAD On 14-September-09	8.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	8.65	Put	Currency Future	2182	2150	2182	2150	0.00
04/09/2009	ZAAD On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	10.65	Put	Currency Future	4182	4150	4182	4150	0.00
04/09/2009	ZAAD On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	12.65	Put	Currency Future	6182	6150	6182	6150	0.00
04/09/2009	ZAAD On 14-September-09	14.65	Call	Currency Future	0	0	0	0	0.00
04/09/2009	ZAAD On 14-September-09	14.65	Put	Currency Future	8182	8150	8182	8150	0.00