



Derivatives Weekly Statistics Report

From 2009/09/28 To 2009/10/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10			Currency Future	7.8800	7.9125	7.8831	7.9125	29479.00
02/10/2009	\$ / R On 14-June-10			Currency Future	8.0200	8.0463	8.0158	8.0463	16472.00
02/10/2009	\$ / R On 13-September-10			Currency Future	8.1500	8.1782	8.1492	8.1782	0.00
02/10/2009	\$ / R On 14-December-09			Currency Future	7.7500	7.7789	7.7501	7.7789	341051.00
02/10/2009	\$ / R On 13-December-10			Currency Future	8.2700	8.2932	8.2650	8.2932	0.00
02/10/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	806	831	806	831	0.00
02/10/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	123	119	123	119	0.00
02/10/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	461	479	461	479	0.00
02/10/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	328	316	328	316	0.00
02/10/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	392	405	392	405	0.00
02/10/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	409	392	409	392	0.00
02/10/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	184	188	184	188	0.00
02/10/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1001	976	1001	976	0.00
02/10/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1010	1034	1010	1034	0.00
02/10/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	144	138	144	138	0.00
02/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	611	628	611	628	0.00
02/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	395	382	395	382	100.00
02/10/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	499	510	499	510	0.00
02/10/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	533	514	533	514	0.00
02/10/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	241	244	241	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1325	1298	1325	1298	0.00
02/10/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	615	626	615	626	0.00
02/10/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	616	598	616	598	0.00
02/10/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	572	597	572	597	0.00
02/10/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	72	68	72	68	100.00
02/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	280	294	280	294	0.00
02/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	230	215	230	215	0.00
02/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	235	247	235	247	10.00
02/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	285	268	285	268	0.00
02/10/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	113	118	113	118	100.00
02/10/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	613	589	613	589	0.00
02/10/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	696	707	696	707	0.00
02/10/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	731	713	731	713	0.00
02/10/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	436	453	436	453	0.00
02/10/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	353	341	353	341	0.00
02/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	540	555	540	555	0.00
02/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	474	459	474	459	0.00
02/10/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	656	669	656	669	0.00
02/10/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	557	541	557	541	0.00
02/10/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	306	322	306	322	0.00
02/10/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	206	193	206	193	0.00
02/10/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	734	747	734	747	0.00
02/10/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	669	653	669	653	0.00
02/10/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	515	534	515	534	279.00
02/10/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	282	271	282	271	0.00
02/10/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	701	715	701	715	0.00
02/10/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	501	487	501	487	0.00
02/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	364	382	364	382	0.00
02/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	164	153	164	153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	797	811	797	811	0.00
02/10/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	582	568	582	568	0.00
02/10/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	637	654	637	654	433.00
02/10/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	371	358	371	358	0.00
02/10/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	724	739	724	739	0.00
02/10/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	475	461	475	461	0.00
02/10/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	395	414	395	414	747.00
02/10/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	145	135	145	135	0.00
02/10/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	819	834	819	834	0.00
02/10/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	554	541	554	541	0.00
02/10/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	961	988	961	988	0.00
02/10/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	78	76	78	76	4000.00
02/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	487	506	487	506	350.00
02/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	304	293	304	293	0.00
02/10/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	412	428	412	428	4000.00
02/10/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	379	366	379	366	0.00
02/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	611	628	611	628	21795.00
02/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	395	382	395	382	0.00
02/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	364	382	364	382	0.00
02/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	164	153	164	153	0.00
02/10/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	543	563	543	563	0.00
02/10/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	260	250	260	250	0.00
02/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	748	764	748	764	0.00
02/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	449	436	449	436	0.00
02/10/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	587	603	587	603	0.00
02/10/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	421	406	421	406	0.00
02/10/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	334	351	334	351	39.00
02/10/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	184	172	184	172	0.00
02/10/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	775	789	775	789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	610	596	610	596	0.00
02/10/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	170	178	170	178	2560.00
02/10/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	419	399	419	399	0.00
02/10/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	842	858	842	858	0.00
02/10/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	527	514	527	514	0.00
02/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	663	681	663	681	0.00
02/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	347	334	347	334	0.00
02/10/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	430	440	430	440	0.00
02/10/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	665	643	665	643	0.00
02/10/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	415	424	415	424	140.00
02/10/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	699	677	699	677	0.00
02/10/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	772	789	772	789	0.00
02/10/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	423	411	423	411	0.00
02/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	427	448	427	448	21.00
02/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	127	119	127	119	10.00
02/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	96	100	96	100	50.00
02/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	696	671	696	671	0.00
02/10/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	612	620	612	620	0.00
02/10/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	897	877	897	877	0.00
02/10/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	596	605	596	605	117.00
02/10/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	931	912	931	912	0.00
02/10/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	307	316	307	316	279.00
02/10/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	574	554	574	554	0.00
02/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	748	764	748	764	409.00
02/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	449	436	449	436	0.00
02/10/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	529	538	529	538	585.00
02/10/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	780	760	780	760	0.00
02/10/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	200	210	200	210	1700.00
02/10/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	350	331	350	331	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
02/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	256	268	256	268	0.00
02/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	255	239	255	239	200.00
02/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	156	164	156	164	100.00
02/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	456	435	456	435	0.00
02/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	540	555	540	555	0.00
02/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	474	459	474	459	0.00
02/10/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	635	648	635	648	0.00
02/10/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	586	569	586	569	0.00
02/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	280	294	280	294	0.00
02/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	230	215	230	215	0.00
02/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	28	29	28	29	100.00
02/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1478	1450	1478	1450	0.00
02/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	487	506	487	506	0.00
02/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	304	293	304	293	0.00
02/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	34	34	34	34	18339.00
02/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3201	3172	3201	3172	0.00
02/10/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	16	16	16	16	28586.00
02/10/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4433	4404	4433	4404	0.00
02/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	572	593	572	593	15890.00
02/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	239	230	239	230	0.00
02/10/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	220	226	220	226	15890.00
02/10/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	837	814	837	814	0.00
02/10/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	126	128	126	128	18339.00
02/10/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1393	1366	1393	1366	0.00
02/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	77	77	77	77	28586.00
02/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2044	2015	2044	2015	0.00
02/10/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	55	55	55	55	29759.00
02/10/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4189	4159	4189	4159	0.00
02/10/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	34	33	34	33	0.00

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02/10/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5418	5387	5418	5387	0.00
02/10/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9490	9459	9490	9459	0.00
02/10/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	563	578	563	578	0.00
02/10/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	447	432	447	432	0.00
02/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	201	203	201	203	3163.00
02/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1586	1557	1586	1557	0.00
02/10/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4450	4421	4450	4421	0.00
02/10/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5650	5621	5650	5621	0.00
02/10/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6850	6821	6850	6821	0.00
02/10/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	461	483	461	483	15512.00
02/10/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	111	104	111	104	0.00
02/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	42	43	42	43	15512.00
02/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1192	1164	1192	1164	0.00
02/10/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	754	768	754	768	0.00
02/10/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	639	624	639	624	0.00
02/10/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	253	261	253	261	0.00
02/10/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	720	698	720	698	0.00
02/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	88	88	88	88	0.00
02/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1855	1826	1855	1826	0.00
02/10/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	146	147	146	147	0.00
02/10/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2131	2100	2131	2100	0.00
02/10/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	718	737	718	737	0.00
02/10/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	302	291	302	291	0.00
02/10/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	518	532	518	532	0.00
02/10/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	502	486	502	486	0.00

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02/10/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	386	394	386	394	0.00
02/10/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	770	748	770	748	0.00
02/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	611	637	611	637	0.00
02/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	61	58	61	58	5000.00
02/10/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	338	349	338	349	0.00
02/10/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	505	486	505	486	0.00
02/10/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	463	473	463	473	0.00
02/10/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	597	577	597	577	0.00
02/10/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	561	572	561	572	0.00
02/10/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	712	693	712	693	0.00
02/10/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	660	670	660	670	0.00
02/10/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	795	777	795	777	0.00
02/10/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	627	637	627	637	0.00
02/10/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	862	843	862	843	0.00
02/10/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	446	456	446	456	0.00
02/10/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	631	610	631	610	0.00
02/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	184	193	184	193	200.00
02/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	384	364	384	364	0.00
02/10/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	644	653	644	653	0.00
02/10/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	829	810	829	810	0.00
02/10/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	322	332	322	332	0.00
02/10/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	539	519	539	519	0.00
02/10/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	355	366	355	366	0.00
02/10/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	472	454	472	454	0.00
02/10/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	579	589	579	589	0.00
02/10/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	679	661	679	661	0.00
02/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	184	193	184	193	0.00
02/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	384	364	384	364	0.00
02/10/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	292	301	292	301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	609	589	609	589	0.00
02/10/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	400	409	400	409	0.00
02/10/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	734	712	734	712	0.00
02/10/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	144	151	144	151	0.00
02/10/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	494	472	494	472	0.00
02/10/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	360	367	360	367	0.00
02/10/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	844	820	844	820	0.00
02/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	122	128	122	128	87.00
02/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	572	549	572	549	0.00
02/10/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	231	237	231	237	0.00
02/10/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	798	775	798	775	0.00
02/10/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	335	342	335	342	0.00
02/10/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	920	895	920	895	0.00
02/10/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	242	248	242	248	0.00
02/10/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	759	736	759	736	0.00
02/10/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	373	380	373	380	0.00
02/10/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	807	784	807	784	0.00
02/10/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	347	354	347	354	0.00
02/10/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	881	858	881	858	0.00
02/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	122	128	122	128	0.00
02/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	572	549	572	549	0.00
02/10/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	324	330	324	330	0.00
02/10/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	958	934	958	934	0.00
02/10/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	266	273	266	273	0.00
02/10/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	683	661	683	661	0.00
02/10/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
02/10/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5250	5221	5250	5221	0.00
02/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	3	3	3	3	260.00
02/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2803	2775	2803	2775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
02/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4550	4521	4550	4521	0.00
02/10/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	12	11	12	11	11185.00
02/10/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2161	2132	2161	2132	0.00
02/10/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	227	230	227	230	21795.00
02/10/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1411	1383	1411	1383	0.00
02/10/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	279	287	279	287	0.00
02/10/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	646	624	646	624	0.00
02/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	156	164	156	164	0.00
02/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	456	435	456	435	0.00
02/10/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	497	520	497	520	0.00
02/10/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	97	91	97	91	0.00
02/10/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	217	228	217	228	0.00
02/10/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	317	299	317	299	0.00
02/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	49	50	49	50	75.00
02/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1099	1071	1099	1071	0.00
02/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	56	58	56	58	0.00
02/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1006	979	1006	979	0.00
02/10/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	133	139	133	139	0.00
02/10/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	533	510	533	510	0.00
02/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	104	109	104	109	0.00
02/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	654	630	654	630	0.00
02/10/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	211	216	211	216	0.00
02/10/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	877	853	877	853	0.00
02/10/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	313	319	313	319	0.00
02/10/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	997	972	997	972	0.00
02/10/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	89	93	89	93	247.00
02/10/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	739	714	739	714	0.00
02/10/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	192	197	192	197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	959	935	959	935	0.00
02/10/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	293	298	293	298	0.00
02/10/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1077	1051	1077	1051	0.00
02/10/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	76	79	76	79	0.00
02/10/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	826	800	826	800	0.00
02/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	70	73	70	73	0.00
02/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	870	844	870	844	0.00
02/10/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	201	206	201	206	0.00
02/10/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	918	894	918	894	0.00
02/10/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	303	308	303	308	0.00
02/10/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1037	1012	1037	1012	0.00
02/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	82	85	82	85	0.00
02/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	782	757	782	757	0.00
02/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	104	109	104	109	0.00
02/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	654	630	654	630	0.00
02/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	82	85	82	85	0.00
02/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	782	757	782	757	0.00
02/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	96	100	96	100	0.00
02/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	696	671	696	671	0.00
02/10/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	20	20	20	20	3000.00
02/10/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1770	1741	1770	1741	0.00
02/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	70	73	70	73	0.00
02/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	870	844	870	844	0.00
02/10/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	283	288	283	288	0.00
02/10/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1117	1091	1117	1091	0.00
02/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	65	68	65	68	0.00
02/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	915	889	915	889	0.00
02/10/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	176	180	176	180	0.00
02/10/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1043	1018	1043	1018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	65	68	65	68	0.00
02/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	915	889	915	889	0.00
02/10/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	155	158	155	158	0.00
02/10/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1172	1146	1172	1146	0.00
02/10/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	257	261	257	261	0.00
02/10/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1241	1214	1241	1214	0.00
02/10/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	52	54	52	54	0.00
02/10/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1052	1025	1052	1025	0.00
02/10/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	274	278	274	278	0.00
02/10/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1158	1132	1158	1132	0.00
02/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	61	63	61	63	0.00
02/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	961	934	961	934	0.00
02/10/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	249	252	249	252	0.00
02/10/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1283	1256	1283	1256	0.00
02/10/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	137	139	137	139	0.00
02/10/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1304	1277	1304	1277	0.00
02/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	39	40	39	40	0.00
02/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1239	1211	1239	1211	0.00
02/10/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	234	237	234	237	21978.00
02/10/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1368	1341	1368	1341	0.00
02/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	42	43	42	43	0.00
02/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1192	1164	1192	1164	0.00
02/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	149	152	149	152	0.00
02/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1215	1189	1215	1189	0.00
02/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	45	47	45	47	0.00
02/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1145	1118	1145	1118	0.00
02/10/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	162	165	162	165	0.00
02/10/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1129	1103	1129	1103	0.00
02/10/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	265	269	265	269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1199	1173	1199	1173	0.00
02/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	56	58	56	58	0.00
02/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1006	979	1006	979	0.00
02/10/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	37	38	37	38	0.00
02/10/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1287	1259	1287	1259	0.00
02/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	113	114	113	114	0.00
02/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1530	1502	1530	1502	0.00
02/10/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	30	31	30	31	0.00
02/10/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1430	1402	1430	1402	0.00
02/10/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	105	106	105	106	0.00
02/10/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1621	1593	1621	1593	0.00
02/10/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	190	192	190	192	0.00
02/10/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1674	1646	1674	1646	0.00
02/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1575	1546	1575	1546	0.00
02/10/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	94	95	94	95	0.00
02/10/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1761	1732	1761	1732	0.00
02/10/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	175	176	175	176	0.00
02/10/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1809	1780	1809	1780	0.00
02/10/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1672	1643	1672	1643	0.00
02/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	21	21	21	21	0.00
02/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1721	1692	1721	1692	0.00
02/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	101	102	101	102	0.00
02/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1668	1639	1668	1639	0.00
02/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	185	186	185	186	0.00
02/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1719	1690	1719	1690	0.00
02/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1575	1546	1575	1546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	88	88	88	88	0.00
02/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1855	1826	1855	1826	0.00
02/10/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	166	167	166	167	0.00
02/10/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1900	1871	1900	1871	0.00
02/10/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	19	19	19	19	0.00
02/10/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1819	1790	1819	1790	0.00
02/10/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	180	181	180	181	0.00
02/10/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1764	1735	1764	1735	0.00
02/10/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	27	27	27	27	0.00
02/10/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3644	3614	3644	3614	0.00
02/10/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	61	61	61	61	21978.00
02/10/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3945	3914	3945	3914	0.00
02/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	21	21	21	21	0.00
02/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1721	1692	1721	1692	0.00
02/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	91	91	91	91	0.00
02/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1808	1779	1808	1779	0.00
02/10/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	170	172	170	172	0.00
02/10/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1855	1825	1855	1825	0.00
02/10/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	74	75	74	75	0.00
02/10/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2091	2062	2091	2062	0.00
02/10/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2064	2035	2064	2035	0.00
02/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	66	67	66	67	0.00
02/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2233	2204	2233	2204	0.00
02/10/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	135	135	135	135	0.00
02/10/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2269	2239	2269	2239	0.00
02/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	55	56	55	56	0.00
02/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2472	2443	2472	2443	0.00
02/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	118	118	118	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2502	2472	2502	2472	0.00
02/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2407	2378	2407	2378	0.00
02/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	64	64	64	64	0.00
02/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2281	2252	2281	2252	0.00
02/10/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	131	132	131	132	0.00
02/10/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2315	2285	2315	2285	0.00
02/10/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	10	9	10	9	0.00
02/10/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2259	2231	2259	2231	0.00
02/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	71	72	71	72	0.00
02/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2138	2109	2138	2109	0.00
02/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	142	143	142	143	0.00
02/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2176	2147	2176	2147	0.00
02/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	13	12	13	12	0.00
02/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2113	2084	2113	2084	0.00
02/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	201	203	201	203	26596.00
02/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1586	1557	1586	1557	0.00
02/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	71	72	71	72	0.00
02/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2138	2109	2138	2109	0.00
02/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	13	12	13	12	0.00
02/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2113	2084	2113	2084	0.00
02/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	62	62	62	62	0.00
02/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2328	2299	2328	2299	0.00
02/10/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2309	2280	2309	2280	0.00
02/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	62	62	62	62	0.00
02/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2328	2299	2328	2299	0.00
02/10/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	48	48	48	48	0.00
02/10/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2665	2636	2665	2636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2605	2576	2605	2576	0.00
02/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	47	47	47	47	0.00
02/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2714	2684	2714	2684	0.00
02/10/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2704	2675	2704	2675	0.00
02/10/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	50	50	50	50	0.00
02/10/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2617	2588	2617	2588	0.00
02/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	45	45	45	45	0.00
02/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2762	2733	2762	2733	0.00
02/10/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2754	2725	2754	2725	0.00
02/10/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	41	41	41	41	0.00
02/10/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2908	2879	2908	2879	0.00
02/10/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2853	2824	2853	2824	0.00
02/10/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	35	35	35	35	0.00
02/10/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3152	3123	3152	3123	0.00
02/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3052	3023	3052	3023	0.00
02/10/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	31	31	31	31	0.00
02/10/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3397	3368	3397	3368	0.00
02/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3301	3272	3301	3272	0.00
02/10/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	31	31	31	31	0.00
02/10/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3348	3319	3348	3319	0.00
02/10/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3251	3223	3251	3223	0.00
02/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	33	33	33	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3250	3221	3250	3221	0.00
02/10/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3152	3123	3152	3123	0.00
02/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	32	32	32	32	0.00
02/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3299	3270	3299	3270	0.00
02/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	39	39	39	39	0.00
02/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3005	2976	3005	2976	0.00
02/10/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	6	5	6	5	0.00
02/10/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2555	2527	2555	2527	0.00
02/10/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2654	2626	2654	2626	0.00
02/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	40	40	40	40	0.00
02/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2957	2927	2957	2927	0.00
02/10/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2903	2874	2903	2874	0.00
02/10/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3002	2973	3002	2973	0.00
02/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3052	3023	3052	3023	0.00
02/10/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	36	36	36	36	0.00
02/10/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3103	3074	3103	3074	0.00
02/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	34	34	34	34	0.00
02/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3201	3172	3201	3172	0.00
02/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	37	37	37	37	0.00
02/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3054	3025	3054	3025	0.00
02/10/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	42	42	42	42	0.00
02/10/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2859	2830	2859	2830	0.00
02/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2457	2428	2457	2428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	45	45	45	45	0.00
02/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2762	2733	2762	2733	0.00
02/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2358	2329	2358	2329	0.00
02/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	40	40	40	40	0.00
02/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2957	2927	2957	2927	0.00
02/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	30	30	30	30	0.00
02/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3447	3417	3447	3417	0.00
02/10/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3585	3555	3585	3555	0.00
02/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	29	29	29	29	0.00
02/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3496	3466	3496	3466	0.00
02/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	3	3	3	3	9530.00
02/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2803	2775	2803	2775	0.00
02/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	29	29	29	29	0.00
02/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3496	3466	3496	3466	0.00
02/10/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2953	2924	2953	2924	0.00
02/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3545	3516	3545	3516	0.00
02/10/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3792	3762	3792	3762	0.00
02/10/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	27	27	27	27	0.00
02/10/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3594	3565	3594	3565	0.00
02/10/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	24	24	24	24	0.00
02/10/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3891	3861	3891	3861	0.00
02/10/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	26	26	26	26	0.00
02/10/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3693	3664	3693	3664	0.00
02/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	25	25	25	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3742	3713	3742	3713	0.00
02/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2358	2329	2358	2329	0.00
02/10/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3401	3372	3401	3372	0.00
02/10/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3351	3322	3351	3322	0.00
02/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3551	3522	3551	3522	0.00
02/10/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3451	3422	3451	3422	0.00
02/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
02/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4550	4521	4550	4521	0.00
02/10/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3850	3822	3850	3822	0.00
02/10/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3750	3722	3750	3722	0.00
02/10/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4250	4221	4250	4221	0.00
02/10/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4650	4621	4650	4621	0.00
02/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5050	5021	5050	5021	0.00
02/10/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5450	5421	5450	5421	0.00
02/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4150	4121	4150	4121	0.00
02/10/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4950	4921	4950	4921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5350	5321	5350	5321	0.00
02/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	32	33	32	33	0.00
02/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1382	1354	1382	1354	0.00
02/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	16	16	16	16	0.00
02/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1966	1937	1966	1937	0.00
02/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4350	4321	4350	4321	0.00
02/10/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5550	5521	5550	5521	0.00
02/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	18	18	18	18	0.00
02/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1868	1839	1868	1839	0.00
02/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2457	2428	2457	2428	0.00
02/10/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3651	3622	3651	3622	0.00
02/10/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4850	4821	4850	4821	0.00
02/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	49	50	49	50	0.00
02/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1099	1071	1099	1071	0.00
02/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4050	4021	4050	4021	0.00
02/10/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5850	5821	5850	5821	0.00
02/10/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4750	4721	4750	4721	0.00
02/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5350	5321	5350	5321	0.00
02/10/2009	\$ / R On 14-December-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
02/10/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5950	5921	5950	5921	0.00
02/10/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3950	3922	3950	3922	0.00
02/10/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5150	5121	5150	5121	0.00
02/10/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5750	5721	5750	5721	0.00
02/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5050	5021	5050	5021	0.00
02/10/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	24	24	24	24	0.00
02/10/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1624	1595	1624	1595	0.00
02/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	11	10	11	10	0.00
02/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2210	2181	2210	2181	0.00
02/10/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4000	3971	4000	3971	0.00
02/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4600	4571	4600	4571	0.00
02/10/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5200	5171	5200	5171	0.00
02/10/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5800	5771	5800	5771	0.00
02/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4050	4021	4050	4021	0.00
02/10/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	27	27	27	27	0.00
02/10/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1527	1498	1527	1498	0.00
02/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3301	3272	3301	3272	0.00
02/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3900	3872	3900	3872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4500	4471	4500	4471	0.00
02/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5100	5071	5100	5071	0.00
02/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	32	33	32	33	0.00
02/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1382	1354	1382	1354	0.00
02/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4350	4321	4350	4321	0.00
02/10/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	82	82	82	82	0.00
02/10/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1949	1920	1949	1920	0.00
02/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	66	67	66	67	0.00
02/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2233	2204	2233	2204	0.00
02/10/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	57	58	57	58	0.00
02/10/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2424	2395	2424	2395	0.00
02/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	53	54	53	54	0.00
02/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2520	2491	2520	2491	0.00
02/10/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4680	4651	4680	4651	0.00
02/10/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	15	15	15	15	0.00
02/10/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2015	1986	2015	1986	0.00
02/10/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3202	3173	3202	3173	0.00
02/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3800	3772	3800	3772	0.00
02/10/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4400	4371	4400	4371	0.00
02/10/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5500	5471	5500	5471	0.00
02/10/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	97	98	97	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1714	1686	1714	1686	0.00
02/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3742	3713	3742	3713	0.00
02/10/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5822	5793	5822	5793	0.00
02/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3551	3522	3551	3522	0.00
02/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	108	110	108	110	0.00
02/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1575	1547	1575	1547	0.00
02/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	39	39	39	39	0.00
02/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3005	2976	3005	2976	0.00
02/10/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5673	5644	5673	5644	0.00
02/10/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	117	119	117	119	0.00
02/10/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1484	1456	1484	1456	0.00
02/10/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5574	5544	5574	5544	0.00
02/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	45	47	45	47	0.00
02/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1145	1118	1145	1118	0.00
02/10/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3501	3472	3501	3472	0.00
02/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4100	4071	4100	4071	0.00
02/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	122	123	122	123	0.00
02/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1438	1411	1438	1411	0.00
02/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	33	33	33	33	0.00
02/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3250	3221	3250	3221	0.00
02/10/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5524	5495	5524	5495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	131	134	131	134	0.00
02/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1348	1321	1348	1321	0.00
02/10/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	7	8	7	8	0.00
02/10/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5424	5395	5424	5395	0.00
02/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	28	29	28	29	0.00
02/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1478	1450	1478	1450	0.00
02/10/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3601	3572	3601	3572	0.00
02/10/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4200	4171	4200	4171	0.00
02/10/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4800	4771	4800	4771	0.00
02/10/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6000	5971	6000	5971	0.00
02/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	23	22	23	22	0.00
02/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3989	3960	3989	3960	0.00
02/10/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	4	5	4	5	0.00
02/10/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6071	6042	6071	6042	0.00
02/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4150	4121	4150	4121	0.00
02/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	85	85	85	85	0.00
02/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1902	1873	1902	1873	0.00
02/10/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	24	24	24	24	0.00
02/10/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3841	3812	3841	3812	0.00
02/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	23	23	23	23	0.00
02/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3940	3911	3940	3911	0.00
02/10/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6022	5992	6022	5992	0.00
02/10/2009	\$ / R On 14-December-09	13.90	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
02/10/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6150	6121	6150	6121	0.00
02/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	23	22	23	22	0.00
02/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3989	3960	3989	3960	0.00
02/10/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	21	21	21	21	0.00
02/10/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4088	4059	4088	4059	0.00
02/10/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	19	20	19	20	0.00
02/10/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4186	4157	4186	4157	0.00
02/10/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6270	6241	6270	6241	0.00
02/10/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6050	6021	6050	6021	0.00
02/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	79	80	79	80	0.00
02/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1996	1967	1996	1967	0.00
02/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	30	30	30	30	0.00
02/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3447	3417	3447	3417	0.00
02/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	23	23	23	23	0.00
02/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3940	3911	3940	3911	0.00
02/10/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4039	4009	4039	4009	0.00
02/10/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6121	6092	6121	6092	0.00
02/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4100	4071	4100	4071	0.00
02/10/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4700	4671	4700	4671	0.00
02/10/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5900	5871	5900	5871	0.00
02/10/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5922	5893	5922	5893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6250	6221	6250	6221	0.00
02/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	113	114	113	114	0.00
02/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1530	1502	1530	1502	0.00
02/10/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	6	7	6	7	0.00
02/10/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5623	5594	5623	5594	0.00
02/10/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	169	172	169	172	0.00
02/10/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1086	1060	1086	1060	0.00
02/10/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5325	5296	5325	5296	0.00
02/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	149	152	149	152	0.00
02/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1215	1189	1215	1189	0.00
02/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	44	44	44	44	0.00
02/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2811	2781	2811	2781	0.00
02/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	32	32	32	32	0.00
02/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3299	3270	3299	3270	0.00
02/10/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5474	5445	5474	5445	0.00
02/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	37	37	37	37	0.00
02/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3054	3025	3054	3025	0.00
02/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3545	3516	3545	3516	0.00
02/10/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5723	5694	5723	5694	0.00
02/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	47	47	47	47	0.00
02/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2714	2684	2714	2684	0.00
02/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	44	44	44	44	0.00
02/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2811	2781	2811	2781	0.00
02/10/2009	\$ / R On 15-March-10	13.25	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
02/10/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5375	5345	5375	5345	0.00
02/10/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	143	145	143	145	0.00
02/10/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1259	1233	1259	1233	0.00
02/10/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5773	5743	5773	5743	0.00
02/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3900	3872	3900	3872	0.00
02/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5100	5071	5100	5071	0.00
02/10/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6300	6271	6300	6271	0.00
02/10/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5275	5246	5275	5246	0.00
02/10/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	52	52	52	52	0.00
02/10/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2569	2539	2569	2539	0.00
02/10/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5126	5097	5126	5097	0.00
02/10/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5700	5671	5700	5671	0.00
02/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	53	54	53	54	0.00
02/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2520	2491	2520	2491	0.00
02/10/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	10	10	10	10	0.00
02/10/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5076	5047	5076	5047	0.00
02/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5600	5571	5600	5571	0.00
02/10/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	10	11	10	11	0.00
02/10/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4977	4948	4977	4948	0.00
02/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	59	60	59	60	0.00
02/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2376	2347	2376	2347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	55	56	55	56	0.00
02/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2472	2443	2472	2443	0.00
02/10/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	10	10	10	10	0.00
02/10/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5027	4998	5027	4998	0.00
02/10/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	69	69	69	69	0.00
02/10/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2186	2157	2186	2157	0.00
02/10/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4630	4601	4630	4601	0.00
02/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	61	63	61	63	0.00
02/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	961	934	961	934	0.00
02/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4900	4871	4900	4871	0.00
02/10/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5300	5271	5300	5271	0.00
02/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	79	80	79	80	0.00
02/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1996	1967	1996	1967	0.00
02/10/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	15	15	15	15	0.00
02/10/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4531	4502	4531	4502	0.00
02/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	611	637	611	637	0.00
02/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	61	58	61	58	0.00
02/10/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	373	385	373	385	0.00
02/10/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	440	422	440	422	0.00
02/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	15	15	15	15	0.00
02/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4482	4453	4482	4453	0.00
02/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	162	163	162	163	0.00
02/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1946	1916	1946	1916	0.00
02/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	154	154	154	154	0.00
02/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2038	2008	2038	2008	0.00
02/10/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	138	139	138	139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2223	2193	2223	2193	0.00
02/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	124	125	124	125	0.00
02/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2408	2378	2408	2378	0.00
02/10/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	50	49	50	49	0.00
02/10/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4434	4403	4434	4403	0.00
02/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	158	158	158	158	0.00
02/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1992	1962	1992	1962	0.00
02/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	150	150	150	150	0.00
02/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2084	2054	2084	2054	0.00
02/10/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	127	128	127	128	0.00
02/10/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2362	2332	2362	2332	0.00
02/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	121	121	121	121	0.00
02/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2455	2425	2455	2425	0.00
02/10/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	49	48	49	48	0.00
02/10/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4483	4452	4483	4452	0.00
02/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	154	154	154	154	0.00
02/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2038	2008	2038	2008	0.00
02/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	124	125	124	125	0.00
02/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2408	2378	2408	2378	0.00
02/10/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	112	112	112	112	0.00
02/10/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2596	2566	2596	2566	0.00
02/10/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	46	45	46	45	0.00
02/10/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4630	4599	4630	4599	0.00
02/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	39	40	39	40	0.00
02/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1239	1211	1239	1211	0.00
02/10/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3102	3073	3102	3073	0.00
02/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3800	3772	3800	3772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5600	5571	5600	5571	0.00
02/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	64	64	64	64	0.00
02/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2281	2252	2281	2252	0.00
02/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	59	60	59	60	0.00
02/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2376	2347	2376	2347	0.00
02/10/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	12	12	12	12	0.00
02/10/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4828	4799	4828	4799	0.00
02/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	142	143	142	143	0.00
02/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2176	2147	2176	2147	0.00
02/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	121	121	121	121	0.00
02/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2455	2425	2455	2425	0.00
02/10/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	115	115	115	115	0.00
02/10/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2549	2519	2549	2519	0.00
02/10/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	109	109	109	109	0.00
02/10/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2643	2613	2643	2613	0.00
02/10/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	104	104	104	104	0.00
02/10/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2738	2708	2738	2708	0.00
02/10/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	43	43	43	43	0.00
02/10/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4777	4746	4777	4746	0.00
02/10/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	534	557	534	557	0.00
02/10/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	84	79	84	79	0.00
02/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	77	77	77	77	0.00
02/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2044	2015	2044	2015	0.00
02/10/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4581	4552	4581	4552	0.00
02/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	158	158	158	158	0.00
02/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1992	1962	1992	1962	0.00
02/10/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	47	46	47	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4581	4550	4581	4550	0.00
02/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	85	85	85	85	0.00
02/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1902	1873	1902	1873	0.00
02/10/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	871	899	871	899	0.00
02/10/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	280	294	280	294	0.00
02/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	230	215	230	215	0.00
02/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	101	102	101	102	0.00
02/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1668	1639	1668	1639	0.00
02/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	15	15	15	15	0.00
02/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4482	4453	4482	4453	0.00
02/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	196	198	196	198	0.00
02/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1630	1601	1630	1601	0.00
02/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	150	150	150	150	0.00
02/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2084	2054	2084	2054	0.00
02/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	663	681	663	681	0.00
02/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	347	334	347	334	0.00
02/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	162	163	162	163	0.00
02/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1946	1916	1946	1916	0.00
02/10/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	54	54	54	54	0.00
02/10/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4238	4208	4238	4208	0.00
02/10/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	917	945	917	945	0.00
02/10/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	17	17	17	17	0.00
02/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2407	2378	2407	2378	0.00
02/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	108	110	108	110	0.00
02/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1575	1547	1575	1547	0.00
02/10/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	16	17	16	17	0.00
02/10/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4383	4354	4383	4354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	690	708	690	708	0.00
02/10/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	324	312	324	312	0.00
02/10/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	207	210	207	210	0.00
02/10/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1542	1513	1542	1513	0.00
02/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	196	198	196	198	0.00
02/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1630	1601	1630	1601	0.00
02/10/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	53	53	53	53	0.00
02/10/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4287	4256	4287	4256	0.00
02/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	825	853	825	853	0.00
02/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	25	24	25	24	0.00
02/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	256	268	256	268	0.00
02/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	255	239	255	239	0.00
02/10/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2506	2477	2506	2477	0.00
02/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4600	4571	4600	4571	0.00
02/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	825	853	825	853	0.00
02/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	25	24	25	24	0.00
02/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	963	992	963	992	0.00
02/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	603	624	603	624	0.00
02/10/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	219	211	219	211	0.00
02/10/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	214	216	214	216	0.00
02/10/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1498	1470	1498	1470	0.00
02/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4200	4229	4200	4229	0.00
02/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2700	2729	2700	2729	0.00
02/10/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1206	1235	1206	1235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	6	7	6	7	0.00
02/10/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7800	7771	7800	7771	0.00
02/10/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4233	4263	4233	4263	0.00
02/10/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2735	2764	2735	2764	0.00
02/10/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1269	1299	1269	1299	0.00
02/10/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	36	36	36	36	0.00
02/10/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	12	12	12	12	0.00
02/10/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4779	4750	4779	4750	0.00
02/10/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7768	7738	7768	7738	0.00
02/10/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4266	4297	4266	4297	0.00
02/10/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2772	2803	2772	2803	0.00
02/10/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1334	1364	1334	1364	0.00
02/10/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	69	68	69	68	0.00
02/10/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	79	79	79	79	0.00
02/10/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3313	3282	3313	3282	0.00
02/10/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6259	6228	6259	6228	0.00
02/10/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7748	7717	7748	7717	0.00
02/10/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4450	4479	4450	4479	0.00
02/10/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2950	2979	2950	2979	0.00
02/10/2009	\$ / R On 14-December-09	4.80	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
02/10/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1453	1482	1453	1482	0.00
02/10/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	235	247	235	247	0.00
02/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	285	268	285	268	0.00
02/10/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7550	7521	7550	7521	0.00
02/10/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4483	4513	4483	4513	0.00
02/10/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2984	3014	2984	3014	0.00
02/10/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1505	1534	1505	1534	0.00
02/10/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7518	7488	7518	7488	0.00
02/10/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4516	4546	4516	4546	0.00
02/10/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3020	3051	3020	3051	0.00
02/10/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	4	5	4	5	0.00
02/10/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1558	1588	1558	1588	0.00
02/10/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	42	42	42	42	0.00
02/10/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	88	88	88	88	0.00
02/10/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3072	3042	3072	3042	0.00
02/10/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	47	47	47	47	0.00
02/10/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4532	4501	4532	4501	0.00
02/10/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	27	27	27	27	0.00
02/10/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6012	5981	6012	5981	0.00
02/10/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	15	15	15	15	0.00
02/10/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7499	7469	7499	7469	0.00
02/10/2009	\$ / R On 14-December-09	12.65	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
02/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4900	4871	4900	4871	0.00
02/10/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	734	758	734	758	0.00
02/10/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	151	146	151	146	0.00
02/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	131	134	131	134	0.00
02/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1348	1321	1348	1321	0.00
02/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	122	123	122	123	0.00
02/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1438	1411	1438	1411	0.00
02/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	91	91	91	91	0.00
02/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1808	1779	1808	1779	0.00
02/10/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4137	4108	4137	4108	0.00
02/10/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	871	893	871	893	0.00
02/10/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	205	197	205	197	0.00
02/10/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	220	223	220	223	0.00
02/10/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1454	1426	1454	1426	0.00
02/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	185	186	185	186	0.00
02/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1719	1690	1719	1690	0.00
02/10/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	62	62	62	62	0.00
02/10/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3897	3866	3897	3866	0.00
02/10/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2750	2779	2750	2779	0.00
02/10/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1752	1781	1752	1781	0.00
02/10/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	780	808	780	808	0.00
02/10/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	30	29	30	29	0.00
02/10/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2785	2814	2785	2814	0.00
02/10/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1794	1824	1794	1824	0.00
02/10/2009	\$ / R On 15-March-10	6.10	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
02/10/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	882	908	882	908	0.00
02/10/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	99	95	99	95	0.00
02/10/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	18	19	18	19	0.00
02/10/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4235	4206	4235	4206	0.00
02/10/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5225	5196	5225	5196	0.00
02/10/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2821	2852	2821	2852	0.00
02/10/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1838	1869	1838	1869	0.00
02/10/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	974	998	974	998	0.00
02/10/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	158	151	158	151	0.00
02/10/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	81	80	81	80	0.00
02/10/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3265	3234	3265	3234	0.00
02/10/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	36	36	36	36	0.00
02/10/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5220	5190	5220	5190	0.00
02/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1951	1980	1951	1980	0.00
02/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2934	2964	2934	2964	0.00
02/10/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1941	1970	1941	1970	0.00
02/10/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1002	1029	1002	1029	0.00
02/10/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	69	67	69	67	0.00
02/10/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2030	2061	2030	2061	0.00
02/10/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	14	15	14	15	0.00
02/10/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1122	1151	1122	1151	0.00
02/10/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	107	104	107	104	0.00
02/10/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	59	59	59	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4043	4012	4043	4012	0.00
02/10/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	39	39	39	39	0.00
02/10/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5023	4992	5023	4992	0.00
02/10/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1990	2019	1990	2019	0.00
02/10/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1044	1072	1044	1072	0.00
02/10/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	61	59	61	59	0.00
02/10/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7400	7371	7400	7371	0.00
02/10/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	76	75	76	75	0.00
02/10/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3410	3379	3410	3379	0.00
02/10/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	51	50	51	50	0.00
02/10/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4385	4354	4385	4354	0.00
02/10/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	34	34	34	34	0.00
02/10/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5368	5338	5368	5338	0.00
02/10/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3000	3029	3000	3029	0.00
02/10/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2001	2030	2001	2030	0.00
02/10/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1011	1040	1011	1040	0.00
02/10/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7500	7471	7500	7471	0.00
02/10/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3034	3064	3034	3064	0.00
02/10/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2039	2069	2039	2069	0.00
02/10/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1087	1116	1087	1116	0.00
02/10/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	54	54	54	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3070	3100	3070	3100	0.00
02/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2079	2111	2079	2111	0.00
02/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	13	14	13	14	0.00
02/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1164	1192	1164	1192	0.00
02/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	98	96	98	96	0.00
02/10/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	73	72	73	72	0.00
02/10/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3507	3476	3507	3476	0.00
02/10/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	33	33	33	33	0.00
02/10/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5467	5436	5467	5436	0.00
02/10/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2900	2929	2900	2929	0.00
02/10/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1901	1930	1901	1930	0.00
02/10/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7600	7571	7600	7571	0.00
02/10/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2921	2951	2921	2951	0.00
02/10/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1933	1964	1933	1964	0.00
02/10/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	18	18	18	18	0.00
02/10/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1046	1071	1046	1071	0.00
02/10/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	131	125	131	125	0.00
02/10/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	481	492	481	492	0.00
02/10/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	565	545	565	545	0.00
02/10/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	106	106	106	106	0.00
02/10/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2691	2660	2691	2660	0.00
02/10/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	68	68	68	68	0.00
02/10/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3653	3622	3653	3622	0.00
02/10/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	31	31	31	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
02/10/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5616	5585	5616	5585	0.00
02/10/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2850	2879	2850	2879	0.00
02/10/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1851	1880	1851	1880	0.00
02/10/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7650	7621	7650	7621	0.00
02/10/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2835	2864	2835	2864	0.00
02/10/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1843	1872	1843	1872	0.00
02/10/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	10	10	10	10	0.00
02/10/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	921	948	921	948	0.00
02/10/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	88	85	88	85	0.00
02/10/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2871	2902	2871	2902	0.00
02/10/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	5	6	5	6	0.00
02/10/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1886	1916	1886	1916	0.00
02/10/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	67	67	67	67	0.00
02/10/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3701	3670	3701	3670	0.00
02/10/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	45	44	45	44	0.00
02/10/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4679	4648	4679	4648	0.00
02/10/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	31	31	31	31	0.00
02/10/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5665	5634	5665	5634	0.00
02/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	101	101	101	101	0.00
02/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2785	2755	2785	2755	0.00
02/10/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	66	65	66	65	0.00
02/10/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3750	3719	3750	3719	0.00
02/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	44	44	44	44	0.00
02/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4728	4697	4728	4697	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	30	30	30	30	0.00
02/10/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5714	5684	5714	5684	0.00
02/10/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	71	71	71	71	0.00
02/10/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3555	3525	3555	3525	0.00
02/10/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	32	32	32	32	0.00
02/10/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5517	5486	5517	5486	0.00
02/10/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3100	3129	3100	3129	0.00
02/10/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2101	2130	2101	2130	0.00
02/10/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1108	1137	1108	1137	0.00
02/10/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3134	3163	3134	3163	0.00
02/10/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2138	2168	2138	2168	0.00
02/10/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1177	1207	1177	1207	0.00
02/10/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	44	44	44	44	0.00
02/10/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3120	3150	3120	3150	0.00
02/10/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2128	2160	2128	2160	0.00
02/10/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	12	13	12	13	0.00
02/10/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1206	1234	1206	1234	0.00
02/10/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	90	88	90	88	0.00
02/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	118	118	118	118	0.00
02/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2502	2472	2502	2472	0.00
02/10/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	74	74	74	74	0.00
02/10/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3458	3427	3458	3427	0.00
02/10/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3150	3179	3150	3179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2151	2179	2151	2179	0.00
02/10/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1157	1186	1157	1186	0.00
02/10/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7350	7321	7350	7321	0.00
02/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3184	3213	3184	3213	0.00
02/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2188	2217	2188	2217	0.00
02/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1223	1252	1223	1252	0.00
02/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	40	40	40	40	0.00
02/10/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	17	17	17	17	0.00
02/10/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4334	4305	4334	4305	0.00
02/10/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3169	3200	3169	3200	0.00
02/10/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2178	2209	2178	2209	0.00
02/10/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	12	13	12	13	0.00
02/10/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1248	1277	1248	1277	0.00
02/10/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	82	81	82	81	0.00
02/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3219	3250	3219	3250	0.00
02/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2227	2258	2227	2258	0.00
02/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	12	11	12	0.00
02/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1291	1320	1291	1320	0.00
02/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	75	74	75	74	0.00
02/10/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	77	77	77	77	0.00
02/10/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3361	3331	3361	3331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	52	52	52	52	0.00
02/10/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4336	4305	4336	4305	0.00
02/10/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	35	35	35	35	0.00
02/10/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5319	5288	5319	5288	0.00
02/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3300	3329	3300	3329	0.00
02/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2300	2329	2300	2329	0.00
02/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1305	1334	1305	1334	0.00
02/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	427	448	427	448	0.00
02/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	127	119	127	119	0.00
02/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	11	10	11	10	0.00
02/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2210	2181	2210	2181	0.00
02/10/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7200	7171	7200	7171	0.00
02/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3334	3363	3334	3363	0.00
02/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2337	2366	2337	2366	0.00
02/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1363	1392	1363	1392	0.00
02/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	30	29	30	29	0.00
02/10/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5176	5147	5176	5147	0.00
02/10/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3368	3399	3368	3399	0.00
02/10/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2375	2406	2375	2406	0.00
02/10/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	9	10	9	10	0.00
02/10/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1423	1452	1423	1452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	57	56	57	56	0.00
02/10/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	82	82	82	82	0.00
02/10/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3216	3186	3216	3186	0.00
02/10/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	37	37	37	37	0.00
02/10/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5171	5140	5171	5140	0.00
02/10/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3400	3429	3400	3429	0.00
02/10/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2400	2429	2400	2429	0.00
02/10/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1404	1433	1404	1433	0.00
02/10/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7100	7071	7100	7071	0.00
02/10/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3384	3413	3384	3413	0.00
02/10/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2387	2416	2387	2416	0.00
02/10/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1410	1439	1410	1439	0.00
02/10/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	27	27	27	27	0.00
02/10/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3418	3449	3418	3449	0.00
02/10/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2425	2456	2425	2456	0.00
02/10/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1467	1497	1467	1497	0.00
02/10/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	52	51	52	51	0.00
02/10/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	84	84	84	84	0.00
02/10/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3168	3138	3168	3138	0.00
02/10/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	57	56	57	56	0.00
02/10/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4141	4110	4141	4110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	37	37	37	37	0.00
02/10/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5122	5091	5122	5091	0.00
02/10/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3450	3479	3450	3479	0.00
02/10/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2450	2479	2450	2479	0.00
02/10/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7050	7021	7050	7021	0.00
02/10/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3484	3513	3484	3513	0.00
02/10/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2486	2516	2486	2516	0.00
02/10/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	666	689	666	689	0.00
02/10/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	183	176	183	176	0.00
02/10/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3468	3499	3468	3499	0.00
02/10/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2474	2505	2474	2505	0.00
02/10/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	8	9	8	9	0.00
02/10/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1513	1543	1513	1543	0.00
02/10/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	47	46	47	46	0.00
02/10/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	747	767	747	767	0.00
02/10/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	281	270	281	270	0.00
02/10/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	86	86	86	86	0.00
02/10/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3120	3090	3120	3090	0.00
02/10/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	58	58	58	58	0.00
02/10/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4092	4061	4092	4061	0.00
02/10/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	38	38	38	38	0.00
02/10/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5072	5042	5072	5042	0.00
02/10/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3500	3529	3500	3529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2500	2529	2500	2529	0.00
02/10/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1503	1532	1503	1532	0.00
02/10/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7000	6971	7000	6971	0.00
02/10/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3518	3548	3518	3548	0.00
02/10/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2524	2555	2524	2555	0.00
02/10/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	776	797	776	797	0.00
02/10/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	261	251	261	251	0.00
02/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3434	3463	3434	3463	0.00
02/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2436	2466	2436	2466	0.00
02/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1457	1486	1457	1486	0.00
02/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	24	24	24	24	0.00
02/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	634	656	634	656	0.00
02/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	201	193	201	193	0.00
02/10/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3284	3313	3284	3313	0.00
02/10/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2287	2317	2287	2317	0.00
02/10/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1316	1345	1316	1345	0.00
02/10/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	33	33	33	33	0.00
02/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3319	3349	3319	3349	0.00
02/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	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
02/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2326	2357	2326	2357	0.00
02/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	11	10	11	0.00
02/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1378	1408	1378	1408	0.00
02/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	63	62	63	62	0.00
02/10/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3534	3563	3534	3563	0.00
02/10/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2536	2565	2536	2565	0.00
02/10/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1553	1582	1553	1582	0.00
02/10/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	19	19	19	19	0.00
02/10/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	700	723	700	723	0.00
02/10/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	167	161	167	161	0.00
02/10/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6506	6476	6506	6476	0.00
02/10/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	70	69	70	69	0.00
02/10/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3604	3573	3604	3573	0.00
02/10/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6556	6525	6556	6525	0.00
02/10/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	21	21	21	21	0.00
02/10/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6606	6575	6606	6575	0.00
02/10/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3350	3379	3350	3379	0.00
02/10/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2350	2379	2350	2379	0.00
02/10/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1354	1383	1354	1383	0.00
02/10/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7150	7121	7150	7121	0.00
02/10/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3700	3729	3700	3729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1702	1731	1702	1731	0.00
02/10/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	737	764	737	764	0.00
02/10/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	37	35	37	35	0.00
02/10/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6800	6771	6800	6771	0.00
02/10/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3683	3713	3683	3713	0.00
02/10/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2685	2715	2685	2715	0.00
02/10/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1697	1726	1697	1726	0.00
02/10/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3717	3748	3717	3748	0.00
02/10/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2722	2753	2722	2753	0.00
02/10/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	6	7	6	7	0.00
02/10/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1744	1774	1744	1774	0.00
02/10/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	904	927	904	927	0.00
02/10/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	189	181	189	181	0.00
02/10/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	42	42	42	42	0.00
02/10/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4826	4796	4826	4796	0.00
02/10/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	24	24	24	24	0.00
02/10/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6308	6278	6308	6278	0.00
02/10/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3800	3829	3800	3829	0.00
02/10/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2800	2829	2800	2829	0.00
02/10/2009	\$ / R On 14-December-09	4.95	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
02/10/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1801	1830	1801	1830	0.00
02/10/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3701	3672	3701	3672	0.00
02/10/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6700	6671	6700	6671	0.00
02/10/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3783	3813	3783	3813	0.00
02/10/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	12	13	12	13	0.00
02/10/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4729	4700	4729	4700	0.00
02/10/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3767	3798	3767	3798	0.00
02/10/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1791	1821	1791	1821	0.00
02/10/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	939	962	939	962	0.00
02/10/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	173	166	173	166	0.00
02/10/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6200	6171	6200	6171	0.00
02/10/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8200	8171	8200	8171	0.00
02/10/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6221	6191	6221	6191	0.00
02/10/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8217	8188	8217	8188	0.00
02/10/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8245	8215	8245	8215	0.00
02/10/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4300	4271	4300	4271	0.00
02/10/2009	\$ / R On 14-December-09	16.05	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
02/10/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8300	8271	8300	8271	0.00
02/10/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	3	4	3	4	0.00
02/10/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6320	6291	6320	6291	0.00
02/10/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8317	8288	8317	8288	0.00
02/10/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3667	3698	3667	3698	0.00
02/10/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2673	2703	2673	2703	0.00
02/10/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1697	1727	1697	1727	0.00
02/10/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	31	31	31	31	0.00
02/10/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	24	24	24	24	0.00
02/10/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6358	6327	6358	6327	0.00
02/10/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	10	10	10	10	0.00
02/10/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8344	8314	8344	8314	0.00
02/10/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3600	3629	3600	3629	0.00
02/10/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2600	2629	2600	2629	0.00
02/10/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1602	1631	1602	1631	0.00
02/10/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	652	678	652	678	0.00
02/10/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	52	49	52	49	0.00
02/10/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6400	6371	6400	6371	0.00
02/10/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8400	8371	8400	8371	0.00
02/10/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3584	3613	3584	3613	0.00
02/10/2009	\$ / R On 15-March-10	4.30	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
02/10/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2586	2615	2586	2615	0.00
02/10/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	2	3	2	3	0.00
02/10/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1601	1630	1601	1630	0.00
02/10/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	17	17	17	17	0.00
02/10/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6420	6391	6420	6391	0.00
02/10/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8417	8388	8417	8388	0.00
02/10/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3568	3598	3568	3598	0.00
02/10/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2573	2604	2573	2604	0.00
02/10/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1604	1634	1604	1634	0.00
02/10/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	38	38	38	38	0.00
02/10/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	807	828	807	828	0.00
02/10/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	241	232	241	232	0.00
02/10/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	23	23	23	23	0.00
02/10/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6457	6426	6457	6426	0.00
02/10/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	10	10	10	10	0.00
02/10/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8444	8413	8444	8413	0.00
02/10/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6500	6471	6500	6471	0.00
02/10/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8500	8471	8500	8471	0.00
02/10/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6520	6490	6520	6490	0.00
02/10/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8517	8488	8517	8488	0.00
02/10/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	9	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8543	8513	8543	8513	0.00
02/10/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3550	3579	3550	3579	0.00
02/10/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2550	2579	2550	2579	0.00
02/10/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1553	1582	1553	1582	0.00
02/10/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6450	6421	6450	6421	0.00
02/10/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8450	8421	8450	8421	0.00
02/10/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6470	6441	6470	6441	0.00
02/10/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8467	8438	8467	8438	0.00
02/10/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	9	10	9	10	0.00
02/10/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8494	8463	8494	8463	0.00
02/10/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6650	6621	6650	6621	0.00
02/10/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8650	8621	8650	8621	0.00
02/10/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6669	6640	6669	6640	0.00
02/10/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8667	8638	8667	8638	0.00
02/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	101	101	101	101	0.00
02/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2785	2755	2785	2755	0.00
02/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	44	44	44	44	0.00
02/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4728	4697	4728	4697	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6705	6674	6705	6674	0.00
02/10/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8693	8662	8693	8662	0.00
02/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6705	6674	6705	6674	0.00
02/10/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8700	8671	8700	8671	0.00
02/10/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6719	6690	6719	6690	0.00
02/10/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8717	8688	8717	8688	0.00
02/10/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3269	3299	3269	3299	0.00
02/10/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2276	2308	2276	2308	0.00
02/10/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	99	99	99	99	0.00
02/10/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2833	2803	2833	2803	0.00
02/10/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6754	6724	6754	6724	0.00
02/10/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8742	8712	8742	8712	0.00
02/10/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3250	3279	3250	3279	0.00
02/10/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2250	2279	2250	2279	0.00
02/10/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1256	1285	1256	1285	0.00
02/10/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6750	6721	6750	6721	0.00
02/10/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8750	8721	8750	8721	0.00
02/10/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3234	3263	3234	3263	0.00
02/10/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2238	2267	2238	2267	0.00
02/10/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6769	6740	6769	6740	0.00
02/10/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8767	8738	8767	8738	0.00
02/10/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	96	96	96	96	0.00
02/10/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2881	2850	2881	2850	0.00
02/10/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6804	6773	6804	6773	0.00
02/10/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8792	8762	8792	8762	0.00
02/10/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6550	6521	6550	6521	0.00
02/10/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8550	8521	8550	8521	0.00
02/10/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6569	6540	6569	6540	0.00
02/10/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8567	8538	8567	8538	0.00
02/10/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8593	8563	8593	8563	0.00
02/10/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3750	3779	3750	3779	0.00
02/10/2009	\$ / R On 14-December-09	4.00	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
02/10/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8250	8221	8250	8221	0.00
02/10/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3733	3763	3733	3763	0.00
02/10/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1746	1775	1746	1775	0.00
02/10/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	13	12	13	12	0.00
02/10/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	844	869	844	869	0.00
02/10/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	111	107	111	107	0.00
02/10/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	18	18	18	18	0.00
02/10/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4285	4256	4285	4256	0.00
02/10/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8267	8238	8267	8238	0.00
02/10/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8295	8264	8295	8264	0.00
02/10/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3833	3863	3833	3863	0.00
02/10/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6171	6142	6171	6142	0.00
02/10/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8167	8138	8167	8138	0.00
02/10/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3817	3848	3817	3848	0.00
02/10/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6209	6179	6209	6179	0.00
02/10/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8195	8165	8195	8165	0.00
02/10/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3900	3929	3900	3929	0.00
02/10/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / 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
02/10/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6100	6071	6100	6071	0.00
02/10/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8100	8071	8100	8071	0.00
02/10/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3883	3913	3883	3913	0.00
02/10/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2885	2914	2885	2914	0.00
02/10/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1892	1921	1892	1921	0.00
02/10/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8117	8088	8117	8088	0.00
02/10/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3867	3897	3867	3897	0.00
02/10/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	26	26	26	26	0.00
02/10/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6160	6129	6160	6129	0.00
02/10/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	12	12	12	12	0.00
02/10/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8146	8115	8146	8115	0.00
02/10/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3650	3679	3650	3679	0.00
02/10/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2650	2679	2650	2679	0.00
02/10/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1652	1681	1652	1681	0.00
02/10/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	694	721	694	721	0.00
02/10/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	44	42	44	42	0.00
02/10/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6350	6321	6350	6321	0.00
02/10/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8350	8321	8350	8321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3634	3663	3634	3663	0.00
02/10/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2635	2665	2635	2665	0.00
02/10/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1649	1678	1649	1678	0.00
02/10/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	16	16	16	16	0.00
02/10/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	770	794	770	794	0.00
02/10/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	137	132	137	132	0.00
02/10/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6370	6341	6370	6341	0.00
02/10/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8367	8338	8367	8338	0.00
02/10/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3850	3879	3850	3879	0.00
02/10/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8150	8121	8150	8121	0.00
02/10/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6600	6571	6600	6571	0.00
02/10/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8600	8571	8600	8571	0.00
02/10/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	2	3	2	3	0.00
02/10/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6619	6590	6619	6590	0.00
02/10/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8617	8588	8617	8588	0.00
02/10/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3753	3782	3753	3782	0.00
02/10/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2761	2791	2761	2791	0.00
02/10/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	12	12	12	12	0.00
02/10/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1800	1829	1800	1829	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	51	51	51	51	0.00
02/10/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	998	1020	998	1020	0.00
02/10/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	249	242	249	242	0.00
02/10/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	195	196	195	196	0.00
02/10/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2446	2418	2446	2418	0.00
02/10/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	95	94	95	94	0.00
02/10/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4345	4316	4345	4316	0.00
02/10/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	52	52	52	52	0.00
02/10/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6303	6274	6303	6274	0.00
02/10/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	29	29	29	29	0.00
02/10/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8280	8251	8280	8251	0.00
02/10/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3772	3800	3772	3800	0.00
02/10/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2785	2813	2785	2813	0.00
02/10/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	20	20	20	20	0.00
02/10/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1845	1873	1845	1873	0.00
02/10/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	80	80	80	80	0.00
02/10/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	1080	1100	1080	1100	0.00
02/10/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	315	307	315	307	0.00
02/10/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	263	264	263	264	0.00
02/10/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2498	2471	2498	2471	0.00
02/10/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	139	138	139	138	0.00
02/10/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4374	4345	4374	4345	0.00
02/10/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	83	83	83	83	0.00
02/10/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6318	6289	6318	6289	0.00
02/10/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	51	51	51	51	0.00
02/10/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8286	8258	8286	8258	0.00
02/10/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3902	3931	3902	3931	0.00
02/10/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	3	3	3	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
02/10/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2909	2938	2909	2938	0.00
02/10/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	10	10	10	10	0.00
02/10/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1938	1967	1938	1967	0.00
02/10/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	39	39	39	39	0.00
02/10/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	1096	1120	1096	1120	0.00
02/10/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	197	192	197	192	0.00
02/10/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	209	210	209	210	0.00
02/10/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2309	2281	2309	2281	0.00
02/10/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	100	99	100	99	0.00
02/10/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4201	4171	4201	4171	0.00
02/10/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	55	54	55	54	0.00
02/10/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6156	6126	6156	6126	0.00
02/10/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	31	31	31	31	0.00
02/10/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8132	8103	8132	8103	0.00
02/10/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3852	3881	3852	3881	0.00
02/10/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2860	2889	2860	2889	0.00
02/10/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1892	1921	1892	1921	0.00
02/10/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	43	43	43	43	0.00
02/10/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	1062	1086	1062	1086	0.00
02/10/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	213	208	213	208	0.00
02/10/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	204	205	204	205	0.00
02/10/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2355	2327	2355	2327	0.00
02/10/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	98	98	98	98	0.00
02/10/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4249	4219	4249	4219	0.00
02/10/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	54	54	54	54	0.00
02/10/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6205	6175	6205	6175	0.00
02/10/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	31	30	31	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
02/10/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8181	8152	8181	8152	0.00
02/10/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3871	3900	3871	3900	0.00
02/10/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2882	2910	2882	2910	0.00
02/10/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	17	17	17	17	0.00
02/10/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1933	1961	1933	1961	0.00
02/10/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	68	68	68	68	0.00
02/10/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	1140	1161	1140	1161	0.00
02/10/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	275	268	275	268	0.00
02/10/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	274	274	274	274	0.00
02/10/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2409	2381	2409	2381	0.00
02/10/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	143	142	143	142	0.00
02/10/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4278	4249	4278	4249	0.00
02/10/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	86	85	86	85	0.00
02/10/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6221	6192	6221	6192	0.00
02/10/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	53	53	53	53	0.00
02/10/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8188	8160	8188	8160	0.00
02/10/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3821	3850	3821	3850	0.00
02/10/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	6	7	6	7	0.00
02/10/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2833	2861	2833	2861	0.00
02/10/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	18	18	18	18	0.00
02/10/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1889	1917	1889	1917	0.00
02/10/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	74	74	74	74	0.00
02/10/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	1110	1130	1110	1130	0.00
02/10/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	295	287	295	287	0.00
02/10/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	268	269	268	269	0.00
02/10/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2453	2426	2453	2426	0.00
02/10/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	141	140	141	140	0.00
02/10/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4326	4297	4326	4297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	85	84	85	84	0.00
02/10/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6270	6241	6270	6241	0.00
02/10/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	52	52	52	52	0.00
02/10/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8237	8209	8237	8209	0.00
02/10/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3950	3979	3950	3979	0.00
02/10/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2950	2979	2950	2979	0.00
02/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1951	1980	1951	1980	0.00
02/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	963	992	963	992	0.00
02/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8050	8021	8050	8021	0.00
02/10/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3983	4013	3983	4013	0.00
02/10/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8017	7988	8017	7988	0.00
02/10/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3967	3997	3967	3997	0.00
02/10/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2971	3001	2971	3001	0.00
02/10/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1982	2012	1982	2012	0.00
02/10/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	16	16	16	16	0.00
02/10/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	1084	1110	1084	1110	0.00
02/10/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	118	113	118	113	0.00
02/10/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	27	27	27	27	0.00
02/10/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6061	6031	6061	6031	0.00
02/10/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	12	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8046	8016	8046	8016	0.00
02/10/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	4002	4031	4002	4031	0.00
02/10/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	3008	3037	3008	3037	0.00
02/10/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	9	9	9	9	0.00
02/10/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	2031	2060	2031	2060	0.00
02/10/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	32	32	32	32	0.00
02/10/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	1165	1190	1165	1190	0.00
02/10/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	166	162	166	162	0.00
02/10/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	218	219	218	219	0.00
02/10/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2219	2191	2219	2191	0.00
02/10/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	103	103	103	103	0.00
02/10/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4104	4075	4104	4075	0.00
02/10/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	57	56	57	56	0.00
02/10/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6057	6028	6057	6028	0.00
02/10/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	33	33	33	33	0.00
02/10/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8034	8004	8034	8004	0.00
02/10/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	4020	4048	4020	4048	0.00
02/10/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	3029	3057	3029	3057	0.00
02/10/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	2068	2098	2068	2098	0.00
02/10/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	53	54	53	54	0.00
02/10/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1237	1263	1237	1263	0.00
02/10/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	222	220	222	220	0.00
02/10/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	714	726	714	726	0.00
02/10/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	699	683	699	683	0.00
02/10/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	290	291	290	291	0.00
02/10/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2275	2248	2275	2248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	150	148	150	148	0.00
02/10/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4135	4105	4135	4105	0.00
02/10/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	89	88	89	88	0.00
02/10/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6074	6045	6074	6045	0.00
02/10/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	56	56	56	56	0.00
02/10/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8041	8012	8041	8012	0.00
02/10/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	4000	4029	4000	4029	0.00
02/10/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8000	7971	8000	7971	0.00
02/10/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	4033	4063	4033	4063	0.00
02/10/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	5972	5943	5972	5943	0.00
02/10/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	1	0	1	0.00
02/10/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	7967	7938	7967	7938	0.00
02/10/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	4017	4047	4017	4047	0.00
02/10/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	7997	7966	7997	7966	0.00
02/10/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	4051	4080	4051	4080	0.00
02/10/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	3057	3087	3057	3087	0.00
02/10/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	2079	2108	2079	2108	0.00
02/10/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	30	30	30	30	0.00
02/10/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1204	1230	1204	1230	0.00
02/10/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	155	152	155	152	0.00
02/10/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	223	224	223	224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2174	2146	2174	2146	0.00
02/10/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	105	104	105	104	0.00
02/10/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4056	4026	4056	4026	0.00
02/10/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	57	57	57	57	0.00
02/10/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6008	5979	6008	5979	0.00
02/10/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	33	33	33	33	0.00
02/10/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	7984	7955	7984	7955	0.00
02/10/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	4070	4098	4070	4098	0.00
02/10/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	5	4	5	4	0.00
02/10/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	3078	3107	3078	3107	0.00
02/10/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	2115	2144	2115	2144	0.00
02/10/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	50	51	50	51	0.00
02/10/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1274	1300	1274	1300	0.00
02/10/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	209	207	209	207	0.00
02/10/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	296	297	296	297	0.00
02/10/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2231	2203	2231	2203	0.00
02/10/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	152	150	152	150	0.00
02/10/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4087	4057	4087	4057	0.00
02/10/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	90	89	90	89	0.00
02/10/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6025	5996	6025	5996	0.00
02/10/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	57	56	57	56	0.00
02/10/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	7992	7963	7992	7963	0.00
02/10/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	4100	4129	4100	4129	0.00
02/10/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	17	17	17	17	0.00
02/10/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	1917	1888	1917	1888	0.00
02/10/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	7900	7871	7900	7871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	4083	4113	4083	4113	0.00
02/10/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	3084	3114	3084	3114	0.00
02/10/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	2089	2118	2089	2118	0.00
02/10/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1132	1161	1132	1161	0.00
02/10/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	49	49	49	49	0.00
02/10/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	7917	7888	7917	7888	0.00
02/10/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	4116	4147	4116	4147	0.00
02/10/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	5913	5882	5913	5882	0.00
02/10/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	7897	7867	7897	7867	0.00
02/10/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	4101	4130	4101	4130	0.00
02/10/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	3107	3136	3107	3136	0.00
02/10/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	8	8	8	8	0.00
02/10/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	2128	2157	2128	2157	0.00
02/10/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1244	1270	1244	1270	0.00
02/10/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	144	141	144	141	0.00
02/10/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	228	229	228	229	0.00
02/10/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2128	2101	2128	2101	0.00
02/10/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	106	106	106	106	0.00
02/10/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4007	3978	4007	3978	0.00
02/10/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	58	58	58	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
02/10/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	5959	5929	5959	5929	0.00
02/10/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	34	33	34	33	0.00
02/10/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	7934	7905	7934	7905	0.00
02/10/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	4119	4147	4119	4147	0.00
02/10/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	3128	3156	3128	3156	0.00
02/10/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	2162	2191	2162	2191	0.00
02/10/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	47	48	47	48	0.00
02/10/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1312	1338	1312	1338	0.00
02/10/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	197	195	197	195	0.00
02/10/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	301	302	301	302	0.00
02/10/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2186	2159	2186	2159	0.00
02/10/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	154	153	154	153	0.00
02/10/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4039	4009	4039	4009	0.00
02/10/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	91	90	91	90	0.00
02/10/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	5976	5947	5976	5947	0.00
02/10/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	57	57	57	57	0.00
02/10/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	7942	7914	7942	7914	0.00
02/10/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	4150	4179	4150	4179	0.00
02/10/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	18	18	18	18	0.00
02/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1868	1839	1868	1839	0.00
02/10/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	7850	7821	7850	7821	0.00
02/10/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	4183	4213	4183	4213	0.00
02/10/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3184	3213	3184	3213	0.00
02/10/2009	\$ / R On 15-March-10	4.70	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
02/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2188	2217	2188	2217	0.00
02/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1223	1252	1223	1252	0.00
02/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	40	40	40	40	0.00
02/10/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	7817	7788	7817	7788	0.00
02/10/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	4166	4197	4166	4197	0.00
02/10/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	29	29	29	29	0.00
02/10/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	5863	5832	5863	5832	0.00
02/10/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	7847	7817	7847	7817	0.00
02/10/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	4200	4229	4200	4229	0.00
02/10/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	3206	3235	3206	3235	0.00
02/10/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	7	7	7	7	0.00
02/10/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	2224	2253	2224	2253	0.00
02/10/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	25	25	25	25	0.00
02/10/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1324	1351	1324	1351	0.00
02/10/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	125	122	125	122	0.00
02/10/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	237	239	237	239	0.00
02/10/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2038	2011	2038	2011	0.00
02/10/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	110	109	110	109	0.00
02/10/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	3911	3881	3911	3881	0.00
02/10/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	59	59	59	59	0.00
02/10/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	5860	5831	5860	5831	0.00
02/10/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	34	34	34	34	0.00
02/10/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	7835	7806	7835	7806	0.00
02/10/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	4168	4197	4168	4197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	3177	3205	3177	3205	0.00
02/10/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	12	12	12	12	0.00
02/10/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	2209	2238	2209	2238	0.00
02/10/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	44	45	44	45	0.00
02/10/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1350	1376	1350	1376	0.00
02/10/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	185	183	185	183	0.00
02/10/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	307	308	307	308	0.00
02/10/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2142	2115	2142	2115	0.00
02/10/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	156	155	156	155	0.00
02/10/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	3991	3961	3991	3961	0.00
02/10/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	92	91	92	91	0.00
02/10/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	5927	5898	5927	5898	0.00
02/10/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	58	57	58	57	0.00
02/10/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	7893	7864	7893	7864	0.00
02/10/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	4050	4079	4050	4079	0.00
02/10/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	3050	3079	3050	3079	0.00
02/10/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	2051	2080	2051	2080	0.00
02/10/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	1059	1088	1059	1088	0.00
02/10/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	9	10	9	10	0.00
02/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	16	16	16	16	0.00
02/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1966	1937	1966	1937	0.00
02/10/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	7950	7921	7950	7921	0.00
02/10/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	4066	4097	4066	4097	0.00
02/10/2009	\$ / R On 14-June-10	3.95	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
02/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3070	3100	3070	3100	0.00
02/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2079	2111	2079	2111	0.00
02/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	13	14	13	14	0.00
02/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1164	1192	1164	1192	0.00
02/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	98	96	98	96	0.00
02/10/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	60	60	60	60	0.00
02/10/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	3994	3963	3994	3963	0.00
02/10/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	28	28	28	28	0.00
02/10/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	5962	5931	5962	5931	0.00
02/10/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	7947	7916	7947	7916	0.00
02/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4200	4229	4200	4229	0.00
02/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	3200	3229	3200	3229	0.00
02/10/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	2201	2229	2201	2229	0.00
02/10/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1206	1235	1206	1235	0.00
02/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	6	7	6	7	0.00
02/10/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	4216	4247	4216	4247	0.00
02/10/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3219	3250	3219	3250	0.00
02/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2227	2258	2227	2258	0.00
02/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	12	11	12	0.00
02/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1291	1320	1291	1320	0.00
02/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	75	74	75	74	0.00
02/10/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	63	63	63	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	3848	3817	3848	3817	0.00
02/10/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	29	29	29	29	0.00
02/10/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	5813	5783	5813	5783	0.00
02/10/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	13	13	13	13	0.00
02/10/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	7798	7767	7798	7767	0.00
02/10/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	4218	4246	4218	4246	0.00
02/10/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	3226	3255	3226	3255	0.00
02/10/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	11	12	11	12	0.00
02/10/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2256	2285	2256	2285	0.00
02/10/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	41	42	41	42	0.00
02/10/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1388	1415	1388	1415	0.00
02/10/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	173	172	173	172	0.00
02/10/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	313	314	313	314	0.00
02/10/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2098	2071	2098	2071	0.00
02/10/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	158	157	158	157	0.00
02/10/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	3943	3914	3943	3914	0.00
02/10/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	93	92	93	92	0.00
02/10/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	5878	5849	5878	5849	0.00
02/10/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	59	58	59	58	0.00
02/10/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	7844	7815	7844	7815	0.00
02/10/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4250	4279	4250	4279	0.00
02/10/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7750	7721	7750	7721	0.00
02/10/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	65	64	65	64	0.00
02/10/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	3799	3768	3799	3768	0.00
02/10/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	30	30	30	30	0.00
02/10/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	5764	5733	5764	5733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4250	4279	4250	4279	0.00
02/10/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3256	3285	3256	3285	0.00
02/10/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	6	7	6	7	0.00
02/10/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2273	2302	2273	2302	0.00
02/10/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	23	24	23	24	0.00
02/10/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1365	1392	1365	1392	0.00
02/10/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	116	114	116	114	0.00
02/10/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	243	244	243	244	0.00
02/10/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	1993	1966	1993	1966	0.00
02/10/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	111	111	111	111	0.00
02/10/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	3862	3833	3862	3833	0.00
02/10/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	60	60	60	60	0.00
02/10/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	5811	5782	5811	5782	0.00
02/10/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	35	35	35	35	0.00
02/10/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	7786	7756	7786	7756	0.00
02/10/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4268	4296	4268	4296	0.00
02/10/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	3	3	3	3	0.00
02/10/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3276	3304	3276	3304	0.00
02/10/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	11	11	11	11	0.00
02/10/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2304	2333	2304	2333	0.00
02/10/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	39	39	39	39	0.00
02/10/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1428	1454	1428	1454	0.00
02/10/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	163	161	163	161	0.00
02/10/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	319	320	319	320	0.00
02/10/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2054	2027	2054	2027	0.00
02/10/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	160	159	160	159	0.00
02/10/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	3895	3866	3895	3866	0.00
02/10/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	94	93	94	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	5829	5800	5829	5800	0.00
02/10/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	59	59	59	59	0.00
02/10/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	7794	7765	7794	7765	0.00
02/10/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4300	4329	4300	4329	0.00
02/10/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3300	3329	3300	3329	0.00
02/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2300	2329	2300	2329	0.00
02/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1305	1334	1305	1334	0.00
02/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	5	5	5	5	0.00
02/10/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7700	7671	7700	7671	0.00
02/10/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4333	4363	4333	4363	0.00
02/10/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3334	3363	3334	3363	0.00
02/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2337	2366	2337	2366	0.00
02/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	4	4	4	0.00
02/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1363	1392	1363	1392	0.00
02/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	30	29	30	29	0.00
02/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	572	593	572	593	0.00
02/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	239	230	239	230	0.00
02/10/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7668	7638	7668	7638	0.00
02/10/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4316	4347	4316	4347	0.00
02/10/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3319	3349	3319	3349	0.00
02/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	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
02/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2326	2357	2326	2357	0.00
02/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	11	10	11	0.00
02/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1378	1408	1378	1408	0.00
02/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	63	62	63	62	0.00
02/10/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	14	14	14	14	0.00
02/10/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7698	7668	7698	7668	0.00
02/10/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4350	4379	4350	4379	0.00
02/10/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3355	3384	3355	3384	0.00
02/10/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2370	2399	2370	2399	0.00
02/10/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	21	21	21	21	0.00
02/10/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1449	1476	1449	1476	0.00
02/10/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	100	98	100	98	0.00
02/10/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	254	256	254	256	0.00
02/10/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	1904	1877	1904	1877	0.00
02/10/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	115	115	115	115	0.00
02/10/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	3766	3736	3766	3736	0.00
02/10/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	62	61	62	61	0.00
02/10/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5713	5683	5713	5683	0.00
02/10/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	36	35	36	35	0.00
02/10/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7686	7657	7686	7657	0.00
02/10/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4317	4345	4317	4345	0.00
02/10/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	2	2	2	2	0.00
02/10/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3325	3354	3325	3354	0.00
02/10/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	10	11	10	11	0.00
02/10/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2351	2380	2351	2380	0.00
02/10/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	36	37	36	37	0.00
02/10/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1467	1494	1467	1494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	152	151	152	151	0.00
02/10/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	325	327	325	327	0.00
02/10/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2010	1983	2010	1983	0.00
02/10/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	162	161	162	161	0.00
02/10/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	3847	3818	3847	3818	0.00
02/10/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	95	94	95	94	0.00
02/10/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	5780	5751	5780	5751	0.00
02/10/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	60	59	60	59	0.00
02/10/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7745	7716	7745	7716	0.00
02/10/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4283	4313	4283	4313	0.00
02/10/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7718	7688	7718	7688	0.00
02/10/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4300	4329	4300	4329	0.00
02/10/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	1	1	1	0.00
02/10/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3305	3334	3305	3334	0.00
02/10/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2321	2350	2321	2350	0.00
02/10/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	22	22	22	22	0.00
02/10/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1407	1434	1407	1434	0.00
02/10/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	108	106	108	106	0.00
02/10/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	248	250	248	250	0.00
02/10/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	1949	1922	1949	1922	0.00
02/10/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	113	113	113	113	0.00
02/10/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	3814	3785	3814	3785	0.00
02/10/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	61	61	61	61	0.00
02/10/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	5762	5732	5762	5732	0.00
02/10/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	35	35	35	35	0.00
02/10/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7736	7707	7736	7707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	3971	3999	3971	3999	0.00
02/10/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	6	6	6	6	0.00
02/10/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	2980	3008	2980	3008	0.00
02/10/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	15	15	15	15	0.00
02/10/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	2023	2051	2023	2051	0.00
02/10/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	58	58	58	58	0.00
02/10/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	1204	1226	1204	1226	0.00
02/10/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	239	233	239	233	0.00
02/10/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	285	286	285	286	0.00
02/10/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2320	2293	2320	2293	0.00
02/10/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	147	146	147	146	0.00
02/10/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4182	4153	4182	4153	0.00
02/10/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	88	87	88	87	0.00
02/10/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6123	6094	6123	6094	0.00
02/10/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	55	55	55	55	0.00
02/10/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8090	8062	8090	8062	0.00
02/10/2009	£ / R On 15-March-10			Currency Future	12.5200	12.6583	12.5231	12.6583	917.00
02/10/2009	£ / R On 14-June-10			Currency Future	12.7300	12.8720	12.7326	12.8720	500.00
02/10/2009	£ / R On 14-December-09			Currency Future	12.3100	12.4459	12.3129	12.4459	36928.00
02/10/2009	£ / R On 15-March-10	12.65	Call	Currency Future	521	566	521	566	0.00
02/10/2009	£ / R On 15-March-10	12.65	Put	Currency Future	648	558	648	558	0.00
02/10/2009	£ / R On 14-June-10	12.85	Call	Currency Future	688	741	688	741	0.00
02/10/2009	£ / R On 14-June-10	12.85	Put	Currency Future	805	719	805	719	0.00
02/10/2009	£ / R On 14-December-09	12.45	Call	Currency Future	314	359	314	359	0.00
02/10/2009	£ / R On 14-December-09	12.45	Put	Currency Future	451	363	451	363	0.00
02/10/2009	£ / R On 15-March-10	12.45	Call	Currency Future	603	661	603	661	0.00
02/10/2009	£ / R On 15-March-10	12.45	Put	Currency Future	530	452	530	452	0.00
02/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	746	806	746	806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	713	634	713	634	0.00
02/10/2009	£ / R On 14-December-09	12.25	Call	Currency Future	400	466	400	466	0.00
02/10/2009	£ / R On 14-December-09	12.25	Put	Currency Future	337	270	337	270	0.00
02/10/2009	£ / R On 15-March-10	12.20	Call	Currency Future	726	796	726	796	0.00
02/10/2009	£ / R On 15-March-10	12.20	Put	Currency Future	403	337	403	337	0.00
02/10/2009	£ / R On 14-June-10	12.40	Call	Currency Future	881	952	881	952	0.00
02/10/2009	£ / R On 14-June-10	12.40	Put	Currency Future	548	480	548	480	0.00
02/10/2009	£ / R On 14-December-09	12.00	Call	Currency Future	542	625	542	625	0.00
02/10/2009	£ / R On 14-December-09	12.00	Put	Currency Future	229	179	229	179	0.00
02/10/2009	£ / R On 15-March-10	12.15	Call	Currency Future	753	825	753	825	0.00
02/10/2009	£ / R On 15-March-10	12.15	Put	Currency Future	380	317	380	317	0.00
02/10/2009	£ / R On 14-June-10	12.35	Call	Currency Future	905	978	905	978	0.00
02/10/2009	£ / R On 14-June-10	12.35	Put	Currency Future	523	456	523	456	0.00
02/10/2009	£ / R On 14-December-09	11.95	Call	Currency Future	574	659	574	659	0.00
02/10/2009	£ / R On 14-December-09	11.95	Put	Currency Future	211	164	211	164	0.00
02/10/2009	£ / R On 15-March-10	12.60	Call	Currency Future	539	589	539	589	0.00
02/10/2009	£ / R On 15-March-10	12.60	Put	Currency Future	616	531	616	531	0.00
02/10/2009	£ / R On 14-June-10	12.80	Call	Currency Future	706	762	706	762	0.00
02/10/2009	£ / R On 14-June-10	12.80	Put	Currency Future	774	690	774	690	0.00
02/10/2009	£ / R On 14-December-09	12.40	Call	Currency Future	333	384	333	384	0.00
02/10/2009	£ / R On 14-December-09	12.40	Put	Currency Future	420	338	420	338	0.00
02/10/2009	£ / R On 15-March-10	12.50	Call	Currency Future	580	636	580	636	0.00
02/10/2009	£ / R On 15-March-10	12.50	Put	Currency Future	557	478	557	478	0.00
02/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	746	806	746	806	0.00
02/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	713	634	713	634	0.00
02/10/2009	£ / R On 14-December-09	12.30	Call	Currency Future	374	438	374	438	0.00
02/10/2009	£ / R On 14-December-09	12.30	Put	Currency Future	361	292	361	292	0.00
02/10/2009	£ / R On 15-March-10	12.55	Call	Currency Future	558	612	558	612	0.00
02/10/2009	£ / R On 15-March-10	12.55	Put	Currency Future	585	504	585	504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	12.75	Call	Currency Future	725	784	725	784	0.00
02/10/2009	£ / R On 14-June-10	12.75	Put	Currency Future	742	662	742	662	0.00
02/10/2009	£ / R On 14-December-09	12.35	Call	Currency Future	353	410	353	410	0.00
02/10/2009	£ / R On 14-December-09	12.35	Put	Currency Future	390	315	390	315	0.00
02/10/2009	£ / R On 15-March-10	12.80	Call	Currency Future	470	510	470	510	0.00
02/10/2009	£ / R On 15-March-10	12.80	Put	Currency Future	747	652	747	652	0.00
02/10/2009	£ / R On 14-June-10	13.00	Call	Currency Future	637	685	637	685	0.00
02/10/2009	£ / R On 14-June-10	13.00	Put	Currency Future	904	813	904	813	0.00
02/10/2009	£ / R On 14-December-09	12.60	Call	Currency Future	262	300	262	300	0.00
02/10/2009	£ / R On 14-December-09	12.60	Put	Currency Future	549	454	549	454	0.00
02/10/2009	£ / R On 15-March-10	12.85	Call	Currency Future	454	493	454	493	0.00
02/10/2009	£ / R On 15-March-10	12.85	Put	Currency Future	781	684	781	684	0.00
02/10/2009	£ / R On 14-June-10	13.05	Call	Currency Future	620	667	620	667	0.00
02/10/2009	£ / R On 14-June-10	13.05	Put	Currency Future	938	845	938	845	0.00
02/10/2009	£ / R On 14-December-09	12.65	Call	Currency Future	247	283	247	283	0.00
02/10/2009	£ / R On 14-December-09	12.65	Put	Currency Future	584	487	584	487	0.00
02/10/2009	£ / R On 15-March-10	13.05	Call	Currency Future	396	429	396	429	0.00
02/10/2009	£ / R On 15-March-10	13.05	Put	Currency Future	923	821	923	821	0.00
02/10/2009	£ / R On 14-June-10	13.25	Call	Currency Future	560	602	560	602	0.00
02/10/2009	£ / R On 14-June-10	13.25	Put	Currency Future	1078	980	1078	980	0.00
02/10/2009	£ / R On 14-December-09	12.85	Call	Currency Future	194	222	194	222	0.00
02/10/2009	£ / R On 14-December-09	12.85	Put	Currency Future	731	626	731	626	0.00
02/10/2009	£ / R On 15-March-10	12.90	Call	Currency Future	439	476	439	476	11630.00
02/10/2009	£ / R On 15-March-10	12.90	Put	Currency Future	816	718	816	718	0.00
02/10/2009	£ / R On 14-June-10	12.45	Call	Currency Future	857	926	857	926	8032.00
02/10/2009	£ / R On 14-June-10	12.45	Put	Currency Future	574	504	574	504	0.00
02/10/2009	£ / R On 14-June-10	13.10	Call	Currency Future	605	650	605	650	0.00
02/10/2009	£ / R On 14-June-10	13.10	Put	Currency Future	972	878	972	878	0.00
02/10/2009	£ / R On 14-June-10	13.40	Call	Currency Future	520	558	520	558	12446.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1187	1086	1187	1086	0.00
02/10/2009	£ / R On 14-June-10	14.40	Call	Currency Future	326	348	326	348	8032.00
02/10/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1994	1876	1994	1876	0.00
02/10/2009	£ / R On 14-June-10	17.50	Call	Currency Future	75	84	75	84	12446.00
02/10/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4842	4712	4842	4712	0.00
02/10/2009	£ / R On 14-December-09	12.70	Call	Currency Future	233	266	233	266	0.00
02/10/2009	£ / R On 14-December-09	12.70	Put	Currency Future	620	520	620	520	0.00
02/10/2009	£ / R On 15-March-10	12.95	Call	Currency Future	424	460	424	460	0.00
02/10/2009	£ / R On 15-March-10	12.95	Put	Currency Future	851	751	851	751	0.00
02/10/2009	£ / R On 14-June-10	13.15	Call	Currency Future	589	634	589	634	0.00
02/10/2009	£ / R On 14-June-10	13.15	Put	Currency Future	1007	912	1007	912	0.00
02/10/2009	£ / R On 14-December-09	12.75	Call	Currency Future	219	250	219	250	0.00
02/10/2009	£ / R On 14-December-09	12.75	Put	Currency Future	656	554	656	554	0.00
02/10/2009	£ / R On 15-March-10	13.10	Call	Currency Future	383	415	383	415	0.00
02/10/2009	£ / R On 15-March-10	13.10	Put	Currency Future	960	856	960	856	0.00
02/10/2009	£ / R On 14-June-10	13.30	Call	Currency Future	546	587	546	587	0.00
02/10/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1114	1015	1114	1015	0.00
02/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	182	208	182	208	0.00
02/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	770	663	770	663	0.00
02/10/2009	£ / R On 15-March-10	13.20	Call	Currency Future	358	388	358	388	0.00
02/10/2009	£ / R On 15-March-10	13.20	Put	Currency Future	1035	929	1035	929	0.00
02/10/2009	£ / R On 14-December-09	13.00	Call	Currency Future	161	184	161	184	0.00
02/10/2009	£ / R On 14-December-09	13.00	Put	Currency Future	849	739	849	739	0.00
02/10/2009	£ / R On 15-March-10	13.15	Call	Currency Future	371	401	371	401	0.00
02/10/2009	£ / R On 15-March-10	13.15	Put	Currency Future	997	893	997	893	0.00
02/10/2009	£ / R On 14-June-10	13.35	Call	Currency Future	533	573	533	573	0.00
02/10/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1150	1051	1150	1051	0.00
02/10/2009	£ / R On 14-December-09	12.95	Call	Currency Future	172	196	172	196	0.00
02/10/2009	£ / R On 14-December-09	12.95	Put	Currency Future	809	700	809	700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	13.45	Call	Currency Future	507	545	507	545	0.00
02/10/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1224	1123	1224	1123	0.00
02/10/2009	£ / R On 15-March-10	13.25	Call	Currency Future	347	375	347	375	0.00
02/10/2009	£ / R On 15-March-10	13.25	Put	Currency Future	1074	966	1074	966	0.00
02/10/2009	£ / R On 14-December-09	13.05	Call	Currency Future	152	173	152	173	0.00
02/10/2009	£ / R On 14-December-09	13.05	Put	Currency Future	889	778	889	778	0.00
02/10/2009	£ / R On 15-March-10	13.35	Call	Currency Future	325	351	325	351	0.00
02/10/2009	£ / R On 15-March-10	13.35	Put	Currency Future	1152	1042	1152	1042	0.00
02/10/2009	£ / R On 14-June-10	13.55	Call	Currency Future	483	518	483	518	0.00
02/10/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1300	1196	1300	1196	0.00
02/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	135	153	135	153	0.00
02/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	972	858	972	858	0.00
02/10/2009	£ / R On 15-March-10	13.55	Call	Currency Future	286	307	286	307	0.00
02/10/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1312	1199	1312	1199	0.00
02/10/2009	£ / R On 14-June-10	13.75	Call	Currency Future	438	470	438	470	0.00
02/10/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1456	1348	1456	1348	0.00
02/10/2009	£ / R On 14-December-09	13.30	Call	Currency Future	112	128	112	128	0.00
02/10/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1099	982	1099	982	0.00
02/10/2009	£ / R On 15-March-10	13.75	Call	Currency Future	252	271	252	271	0.00
02/10/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1479	1362	1479	1362	0.00
02/10/2009	£ / R On 14-June-10	14.00	Call	Currency Future	390	417	390	417	0.00
02/10/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1658	1545	1658	1545	0.00
02/10/2009	£ / R On 14-December-09	13.55	Call	Currency Future	83	95	83	95	0.00
02/10/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1320	1199	1320	1199	0.00
02/10/2009	£ / R On 15-March-10	13.80	Call	Currency Future	244	262	244	262	0.00
02/10/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1521	1404	1521	1404	0.00
02/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	78	89	78	89	0.00
02/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1365	1243	1365	1243	0.00
02/10/2009	£ / R On 15-March-10	13.85	Call	Currency Future	237	254	237	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
02/10/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1564	1446	1564	1446	0.00
02/10/2009	£ / R On 14-June-10	14.05	Call	Currency Future	381	408	381	408	0.00
02/10/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1699	1586	1699	1586	0.00
02/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	74	84	74	84	0.00
02/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1411	1288	1411	1288	0.00
02/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	78	89	78	89	0.00
02/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1365	1243	1365	1243	0.00
02/10/2009	£ / R On 15-March-10	13.90	Call	Currency Future	230	247	230	247	0.00
02/10/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1607	1488	1607	1488	0.00
02/10/2009	£ / R On 14-June-10	14.15	Call	Currency Future	364	390	364	390	0.00
02/10/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1782	1668	1782	1668	0.00
02/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	70	79	70	79	0.00
02/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1457	1333	1457	1333	0.00
02/10/2009	£ / R On 15-March-10	14.00	Call	Currency Future	217	232	217	232	0.00
02/10/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1694	1574	1694	1574	0.00
02/10/2009	£ / R On 14-June-10	14.20	Call	Currency Future	356	381	356	381	0.00
02/10/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1824	1709	1824	1709	0.00
02/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	66	75	66	75	0.00
02/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1503	1379	1503	1379	0.00
02/10/2009	£ / R On 15-March-10	14.15	Call	Currency Future	198	212	198	212	0.00
02/10/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1825	1704	1825	1704	0.00
02/10/2009	£ / R On 14-June-10	14.35	Call	Currency Future	334	356	334	356	0.00
02/10/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1951	1834	1951	1834	0.00
02/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	55	63	55	63	0.00
02/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1642	1517	1642	1517	0.00
02/10/2009	£ / R On 15-March-10	14.10	Call	Currency Future	204	218	204	218	0.00
02/10/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1781	1660	1781	1660	0.00
02/10/2009	£ / R On 14-June-10	14.30	Call	Currency Future	341	364	341	364	0.00
02/10/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1908	1792	1908	1792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	58	66	58	66	0.00
02/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1596	1471	1596	1471	0.00
02/10/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1568	1690	1568	1690	0.00
02/10/2009	£ / R On 15-March-10	11.05	Put	Currency Future	95	81	95	81	0.00
02/10/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3391	3524	3391	3524	0.00
02/10/2009	£ / R On 15-March-10	9.15	Put	Currency Future	18	16	18	16	0.00
02/10/2009	£ / R On 15-March-10	13.65	Call	Currency Future	268	288	268	288	0.00
02/10/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1395	1280	1395	1280	0.00
02/10/2009	£ / R On 14-June-10	13.85	Call	Currency Future	418	448	418	448	0.00
02/10/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1536	1426	1536	1426	0.00
02/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	99	113	99	113	0.00
02/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1187	1067	1187	1067	0.00
02/10/2009	£ / R On 15-March-10	13.40	Call	Currency Future	314	339	314	339	0.00
02/10/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1191	1081	1191	1081	0.00
02/10/2009	£ / R On 15-March-10	14.70	Call	Currency Future	142	154	142	154	11630.00
02/10/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2319	2196	2319	2196	0.00
02/10/2009	£ / R On 14-June-10	13.60	Call	Currency Future	471	506	471	506	0.00
02/10/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1339	1234	1339	1234	0.00
02/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	127	144	127	144	0.00
02/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1014	899	1014	899	0.00
02/10/2009	£ / R On 15-March-10	13.50	Call	Currency Future	295	318	295	318	0.00
02/10/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1272	1159	1272	1159	0.00
02/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	449	481	449	481	0.00
02/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1416	1309	1416	1309	0.00
02/10/2009	£ / R On 14-June-10	13.65	Call	Currency Future	460	493	460	493	0.00
02/10/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1377	1271	1377	1271	0.00
02/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	409	437	409	437	0.00
02/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1576	1465	1576	1465	0.00
02/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	94	107	94	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1231	1111	1231	1111	0.00
02/10/2009	£ / R On 14-June-10	14.10	Call	Currency Future	373	399	373	399	0.00
02/10/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1740	1627	1740	1627	0.00
02/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	74	84	74	84	0.00
02/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1411	1288	1411	1288	0.00
02/10/2009	£ / R On 15-March-10	14.05	Call	Currency Future	210	225	210	225	0.00
02/10/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1737	1617	1737	1617	0.00
02/10/2009	£ / R On 14-June-10	14.25	Call	Currency Future	349	372	349	372	0.00
02/10/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1866	1750	1866	1750	0.00
02/10/2009	£ / R On 14-December-09	13.80	Call	Currency Future	62	70	62	70	0.00
02/10/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1549	1425	1549	1425	0.00
02/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	58	66	58	66	0.00
02/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1596	1471	1596	1471	0.00
02/10/2009	£ / R On 15-March-10	13.95	Call	Currency Future	223	239	223	239	0.00
02/10/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1650	1531	1650	1531	0.00
02/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	66	75	66	75	0.00
02/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1503	1379	1503	1379	0.00
02/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	399	427	399	427	0.00
02/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1617	1505	1617	1505	0.00
02/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	88	100	88	100	0.00
02/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1275	1154	1275	1154	0.00
02/10/2009	£ / R On 15-March-10	13.60	Call	Currency Future	277	298	277	298	0.00
02/10/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1354	1239	1354	1239	0.00
02/10/2009	£ / R On 14-June-10	13.80	Call	Currency Future	428	459	428	459	0.00
02/10/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1496	1387	1496	1387	0.00
02/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	99	113	99	113	0.00
02/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1187	1067	1187	1067	0.00
02/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	106	120	106	120	0.00
02/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1143	1024	1143	1024	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	13.45	Call	Currency Future	304	328	304	328	0.00
02/10/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1231	1120	1231	1120	0.00
02/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	127	144	127	144	0.00
02/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1014	899	1014	899	0.00
02/10/2009	£ / R On 15-March-10	13.30	Call	Currency Future	336	362	336	362	0.00
02/10/2009	£ / R On 15-March-10	13.30	Put	Currency Future	1112	1004	1112	1004	0.00
02/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	135	153	135	153	0.00
02/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	972	858	972	858	0.00
02/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	143	163	143	163	0.00
02/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	930	817	930	817	0.00
02/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	260	279	260	279	0.00
02/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1437	1321	1437	1321	0.00
02/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	399	427	399	427	0.00
02/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1617	1505	1617	1505	0.00
02/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	70	79	70	79	0.00
02/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1457	1333	1457	1333	0.00
02/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	409	437	409	437	0.00
02/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1576	1465	1576	1465	0.00
02/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	449	481	449	481	0.00
02/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1416	1309	1416	1309	0.00
02/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	94	107	94	107	0.00
02/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1231	1111	1231	1111	0.00
02/10/2009	£ / R On 14-June-10	13.50	Call	Currency Future	495	531	495	531	0.00
02/10/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1262	1159	1262	1159	0.00
02/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	143	163	143	163	0.00
02/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	930	817	930	817	0.00
02/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	78	89	78	89	0.00
02/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1365	1243	1365	1243	0.00
02/10/2009	£ / R On 14-June-10	14.60	Call	Currency Future	300	320	300	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2167	2048	2167	2048	0.00
02/10/2009	£ / R On 14-December-09	14.30	Call	Currency Future	35	40	35	40	0.00
02/10/2009	£ / R On 14-December-09	14.30	Put	Currency Future	2022	1894	2022	1894	0.00
02/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	49	56	49	56	0.00
02/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1736	1610	1736	1610	0.00
02/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	47	53	47	53	0.00
02/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1784	1657	1784	1657	0.00
02/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	47	53	47	53	0.00
02/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1784	1657	1784	1657	0.00
02/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	44	50	44	50	0.00
02/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1831	1704	1831	1704	0.00
02/10/2009	£ / R On 14-December-09	14.25	Call	Currency Future	37	42	37	42	0.00
02/10/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1974	1846	1974	1846	0.00
02/10/2009	£ / R On 14-December-09	14.45	Call	Currency Future	32	34	32	34	0.00
02/10/2009	£ / R On 14-December-09	14.45	Put	Currency Future	2169	2038	2169	2038	0.00
02/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	34	38	34	38	0.00
02/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2071	1942	2071	1942	0.00
02/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	33	36	33	36	0.00
02/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2120	1990	2120	1990	0.00
02/10/2009	£ / R On 14-December-09	14.50	Call	Currency Future	30	33	30	33	0.00
02/10/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2218	2087	2218	2087	0.00
02/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	23	25	23	25	0.00
02/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2611	2479	2611	2479	0.00
02/10/2009	£ / R On 14-December-09	14.85	Call	Currency Future	24	26	24	26	0.00
02/10/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2561	2430	2561	2430	0.00
02/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	28	30	28	30	0.00
02/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2316	2185	2316	2185	0.00
02/10/2009	£ / R On 14-December-09	14.70	Call	Currency Future	27	28	27	28	0.00
02/10/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2414	2282	2414	2282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	14.80	Call	Currency Future	25	26	25	26	0.00
02/10/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2512	2381	2512	2381	0.00
02/10/2009	£ / R On 14-December-09	15.00	Call	Currency Future	22	23	22	23	0.00
02/10/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2709	2577	2709	2577	0.00
02/10/2009	£ / R On 14-December-09	15.10	Call	Currency Future	21	22	21	22	0.00
02/10/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2808	2676	2808	2676	0.00
02/10/2009	£ / R On 14-December-09	15.20	Call	Currency Future	20	21	20	21	0.00
02/10/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2907	2775	2907	2775	0.00
02/10/2009	£ / R On 14-December-09	15.60	Call	Currency Future	16	17	16	17	0.00
02/10/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3303	3171	3303	3171	0.00
02/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	44	50	44	50	0.00
02/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1831	1704	1831	1704	0.00
02/10/2009	£ / R On 14-December-09	14.20	Call	Currency Future	39	45	39	45	0.00
02/10/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1926	1799	1926	1799	0.00
02/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	55	63	55	63	0.00
02/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1642	1517	1642	1517	0.00
02/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	28	30	28	30	0.00
02/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2316	2185	2316	2185	0.00
02/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	42	47	42	47	0.00
02/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1879	1751	1879	1751	0.00
02/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	29	32	29	32	0.00
02/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2267	2136	2267	2136	0.00
02/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	27	29	27	29	0.00
02/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2365	2233	2365	2233	0.00
02/10/2009	£ / R On 14-December-09	14.75	Call	Currency Future	26	27	26	27	0.00
02/10/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2463	2332	2463	2332	0.00
02/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	20	21	20	21	0.00
02/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2857	2725	2857	2725	0.00
02/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	58	66	58	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1596	1471	1596	1471	0.00
02/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	52	59	52	59	0.00
02/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1689	1563	1689	1563	0.00
02/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	42	47	42	47	0.00
02/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1879	1751	1879	1751	0.00
02/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	29	32	29	32	0.00
02/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2267	2136	2267	2136	0.00
02/10/2009	£ / R On 14-December-09	14.95	Call	Currency Future	23	24	23	24	0.00
02/10/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2660	2528	2660	2528	0.00
02/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	27	29	27	29	0.00
02/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2365	2233	2365	2233	0.00
02/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	22	23	22	23	0.00
02/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2759	2627	2759	2627	0.00
02/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	33	36	33	36	0.00
02/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2120	1990	2120	1990	0.00
02/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	23	25	23	25	0.00
02/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2611	2479	2611	2479	0.00
02/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	34	38	34	38	0.00
02/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2071	1942	2071	1942	0.00
02/10/2009	£ / R On 14-June-10	15.35	Call	Currency Future	214	229	214	229	0.00
02/10/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2831	2707	2831	2707	0.00
02/10/2009	£ / R On 14-June-10	16.35	Call	Currency Future	140	149	140	149	0.00
02/10/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3758	3627	3758	3627	0.00
02/10/2009	£ / R On 14-June-10	17.35	Call	Currency Future	82	91	82	91	0.00
02/10/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4700	4569	4700	4569	0.00
02/10/2009	£ / R On 14-June-10	18.35	Call	Currency Future	43	50	43	50	0.00
02/10/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5660	5528	5660	5528	0.00
02/10/2009	£ / R On 14-June-10	12.30	Call	Currency Future	930	1006	930	1006	0.00
02/10/2009	£ / R On 14-June-10	12.30	Put	Currency Future	498	434	498	434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	15.30	Call	Currency Future	219	234	219	234	0.00
02/10/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2786	2662	2786	2662	0.00
02/10/2009	£ / R On 14-June-10	16.30	Call	Currency Future	143	152	143	152	0.00
02/10/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3710	3580	3710	3580	0.00
02/10/2009	£ / R On 14-June-10	17.30	Call	Currency Future	85	94	85	94	0.00
02/10/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4652	4522	4652	4522	0.00
02/10/2009	£ / R On 14-June-10	18.30	Call	Currency Future	44	51	44	51	0.00
02/10/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5612	5479	5612	5479	0.00
02/10/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4015	4147	4015	4147	0.00
02/10/2009	£ / R On 14-December-09	8.30	Put	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2525	2656	2525	2656	0.00
02/10/2009	£ / R On 14-December-09	9.80	Put	Currency Future	13	10	13	10	0.00
02/10/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1070	1196	1070	1196	0.00
02/10/2009	£ / R On 14-December-09	11.30	Put	Currency Future	57	51	57	51	0.00
02/10/2009	£ / R On 14-December-09	12.80	Call	Currency Future	206	236	206	236	0.00
02/10/2009	£ / R On 14-December-09	12.80	Put	Currency Future	693	590	693	590	0.00
02/10/2009	£ / R On 14-December-09	15.80	Call	Currency Future	15	15	15	15	0.00
02/10/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3502	3369	3502	3369	0.00
02/10/2009	£ / R On 14-December-09	17.30	Call	Currency Future	6	7	6	7	0.00
02/10/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4994	4861	4994	4861	0.00
02/10/2009	£ / R On 14-December-09	18.80	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6490	6357	6490	6357	0.00
02/10/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7988	7855	7988	7855	0.00
02/10/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4152	4289	4152	4289	0.00
02/10/2009	£ / R On 14-June-10	8.60	Put	Currency Future	20	17	20	17	0.00
02/10/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2686	2823	2686	2823	0.00
02/10/2009	£ / R On 14-June-10	10.10	Put	Currency Future	54	51	54	51	0.00
02/10/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1360	1467	1360	1467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	11.60	Put	Currency Future	227	195	227	195	0.00
02/10/2009	£ / R On 14-June-10	16.10	Call	Currency Future	155	165	155	165	0.00
02/10/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3522	3393	3522	3393	0.00
02/10/2009	£ / R On 14-June-10	17.60	Call	Currency Future	70	79	70	79	0.00
02/10/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4938	4807	4938	4807	0.00
02/10/2009	£ / R On 14-June-10	19.10	Call	Currency Future	30	34	30	34	0.00
02/10/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6397	6262	6397	6262	0.00
02/10/2009	£ / R On 14-June-10	20.60	Call	Currency Future	22	23	22	23	0.00
02/10/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7889	7751	7889	7751	0.00
02/10/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4464	4596	4464	4596	0.00
02/10/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	0	1	0	0.00
02/10/2009	£ / R On 14-December-09	9.35	Call	Currency Future	2970	3102	2970	3102	0.00
02/10/2009	£ / R On 14-December-09	9.35	Put	Currency Future	7	6	7	6	0.00
02/10/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1501	1630	1501	1630	0.00
02/10/2009	£ / R On 14-December-09	10.85	Put	Currency Future	38	34	38	34	0.00
02/10/2009	£ / R On 14-December-09	15.35	Call	Currency Future	18	19	18	19	0.00
02/10/2009	£ / R On 14-December-09	15.35	Put	Currency Future	3056	2923	3056	2923	0.00
02/10/2009	£ / R On 14-December-09	16.85	Call	Currency Future	9	9	9	9	0.00
02/10/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4546	4413	4546	4413	0.00
02/10/2009	£ / R On 14-December-09	18.35	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	18.35	Put	Currency Future	6041	5908	6041	5908	0.00
02/10/2009	£ / R On 14-December-09	19.85	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7539	7406	7539	7406	0.00
02/10/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4592	4730	4592	4730	0.00
02/10/2009	£ / R On 14-June-10	8.15	Put	Currency Future	9	8	9	8	0.00
02/10/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3126	3263	3126	3263	0.00
02/10/2009	£ / R On 14-June-10	9.65	Put	Currency Future	43	41	43	41	0.00
02/10/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1713	1834	1713	1834	0.00
02/10/2009	£ / R On 14-June-10	11.15	Put	Currency Future	130	112	130	112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	12.65	Call	Currency Future	767	829	767	829	0.00
02/10/2009	£ / R On 14-June-10	12.65	Put	Currency Future	684	607	684	607	0.00
02/10/2009	£ / R On 14-June-10	15.65	Call	Currency Future	187	200	187	200	0.00
02/10/2009	£ / R On 14-June-10	15.65	Put	Currency Future	3105	2978	3105	2978	0.00
02/10/2009	£ / R On 14-June-10	17.15	Call	Currency Future	94	103	94	103	0.00
02/10/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4511	4381	4511	4381	0.00
02/10/2009	£ / R On 14-June-10	18.65	Call	Currency Future	35	41	35	41	0.00
02/10/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5952	5819	5952	5819	0.00
02/10/2009	£ / R On 14-June-10	20.15	Call	Currency Future	24	25	24	25	0.00
02/10/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7441	7303	7441	7303	0.00
02/10/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4713	4846	4713	4846	0.00
02/10/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3218	3350	3218	3350	0.00
02/10/2009	£ / R On 14-December-09	9.10	Put	Currency Future	5	4	5	4	0.00
02/10/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1743	1873	1743	1873	0.00
02/10/2009	£ / R On 14-December-09	10.60	Put	Currency Future	31	27	31	27	0.00
02/10/2009	£ / R On 14-December-09	12.10	Call	Currency Future	482	558	482	558	0.00
02/10/2009	£ / R On 14-December-09	12.10	Put	Currency Future	269	212	269	212	0.00
02/10/2009	£ / R On 14-December-09	16.60	Call	Currency Future	10	11	10	11	0.00
02/10/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4297	4165	4297	4165	0.00
02/10/2009	£ / R On 14-December-09	18.10	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5791	5658	5791	5658	0.00
02/10/2009	£ / R On 14-December-09	19.60	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7289	7156	7289	7156	0.00
02/10/2009	£ / R On 14-June-10	7.90	Call	Currency Future	4838	4977	4838	4977	0.00
02/10/2009	£ / R On 14-June-10	7.90	Put	Currency Future	6	5	6	5	0.00
02/10/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3370	3507	3370	3507	0.00
02/10/2009	£ / R On 14-June-10	9.40	Put	Currency Future	37	35	37	35	0.00
02/10/2009	£ / R On 14-June-10	10.90	Call	Currency Future	1925	2052	1925	2052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	10.90	Put	Currency Future	92	80	92	80	0.00
02/10/2009	£ / R On 14-June-10	15.40	Call	Currency Future	209	224	209	224	0.00
02/10/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2876	2752	2876	2752	0.00
02/10/2009	£ / R On 14-June-10	16.90	Call	Currency Future	109	120	109	120	0.00
02/10/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4277	4148	4277	4148	0.00
02/10/2009	£ / R On 14-June-10	18.40	Call	Currency Future	41	48	41	48	0.00
02/10/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5709	5576	5709	5576	0.00
02/10/2009	£ / R On 14-June-10	19.90	Call	Currency Future	25	27	25	27	0.00
02/10/2009	£ / R On 14-June-10	19.90	Put	Currency Future	7192	7055	7192	7055	0.00
02/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	182	208	182	208	0.00
02/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	770	663	770	663	0.00
02/10/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3272	3409	3272	3409	0.00
02/10/2009	£ / R On 14-June-10	9.50	Put	Currency Future	39	37	39	37	0.00
02/10/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2298	2434	2298	2434	0.00
02/10/2009	£ / R On 14-June-10	10.50	Put	Currency Future	65	62	65	62	0.00
02/10/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1435	1546	1435	1546	0.00
02/10/2009	£ / R On 14-June-10	11.50	Put	Currency Future	202	174	202	174	0.00
02/10/2009	£ / R On 14-June-10	12.50	Call	Currency Future	833	901	833	901	0.00
02/10/2009	£ / R On 14-June-10	12.50	Put	Currency Future	601	529	601	529	0.00
02/10/2009	£ / R On 14-June-10	14.50	Call	Currency Future	313	334	313	334	0.00
02/10/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2080	1962	2080	1962	0.00
02/10/2009	£ / R On 14-June-10	15.50	Call	Currency Future	200	214	200	214	0.00
02/10/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2967	2842	2967	2842	0.00
02/10/2009	£ / R On 14-June-10	16.50	Call	Currency Future	132	141	132	141	0.00
02/10/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3900	3769	3900	3769	0.00
02/10/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2395	2531	2395	2531	0.00
02/10/2009	£ / R On 14-June-10	10.40	Put	Currency Future	62	59	62	59	0.00
02/10/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1512	1626	1512	1626	0.00
02/10/2009	£ / R On 14-June-10	11.40	Put	Currency Future	179	154	179	154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	16.40	Call	Currency Future	137	146	137	146	0.00
02/10/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3805	3674	3805	3674	0.00
02/10/2009	£ / R On 14-June-10	17.40	Call	Currency Future	80	89	80	89	0.00
02/10/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4747	4617	4747	4617	0.00
02/10/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3419	3556	3419	3556	0.00
02/10/2009	£ / R On 14-June-10	9.35	Put	Currency Future	36	34	36	34	0.00
02/10/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2443	2580	2443	2580	0.00
02/10/2009	£ / R On 14-June-10	10.35	Put	Currency Future	61	58	61	58	0.00
02/10/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1551	1667	1551	1667	0.00
02/10/2009	£ / R On 14-June-10	11.35	Put	Currency Future	169	145	169	145	0.00
02/10/2009	£ / R On 14-June-10	17.55	Call	Currency Future	72	81	72	81	0.00
02/10/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4890	4759	4890	4759	0.00
02/10/2009	£ / R On 14-June-10	14.75	Call	Currency Future	282	300	282	300	0.00
02/10/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2299	2178	2299	2178	0.00
02/10/2009	£ / R On 14-June-10	15.75	Call	Currency Future	179	192	179	192	0.00
02/10/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3197	3070	3197	3070	0.00
02/10/2009	£ / R On 14-June-10	16.75	Call	Currency Future	120	128	120	128	0.00
02/10/2009	£ / R On 14-June-10	16.75	Put	Currency Future	4138	4006	4138	4006	0.00
02/10/2009	£ / R On 14-June-10	17.75	Call	Currency Future	64	72	64	72	0.00
02/10/2009	£ / R On 14-June-10	17.75	Put	Currency Future	5081	4950	5081	4950	0.00
02/10/2009	£ / R On 14-December-09	13.25	Call	Currency Future	119	136	119	136	0.00
02/10/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1056	940	1056	940	0.00
02/10/2009	£ / R On 14-June-10	15.00	Call	Currency Future	251	269	251	269	0.00
02/10/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2518	2397	2518	2397	0.00
02/10/2009	£ / R On 14-June-10	16.00	Call	Currency Future	162	172	162	172	0.00
02/10/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3429	3300	3429	3300	0.00
02/10/2009	£ / R On 14-June-10	17.00	Call	Currency Future	103	113	103	113	0.00
02/10/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4370	4241	4370	4241	0.00
02/10/2009	£ / R On 14-June-10	18.00	Call	Currency Future	54	62	54	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
02/10/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5321	5190	5321	5190	0.00
02/10/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3028	3165	3028	3165	0.00
02/10/2009	£ / R On 14-June-10	9.75	Put	Currency Future	46	43	46	43	0.00
02/10/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2057	2193	2057	2193	0.00
02/10/2009	£ / R On 14-June-10	10.75	Put	Currency Future	74	71	74	71	0.00
02/10/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1251	1353	1251	1353	0.00
02/10/2009	£ / R On 14-June-10	11.75	Put	Currency Future	268	231	268	231	0.00
02/10/2009	£ / R On 14-June-10	15.25	Call	Currency Future	224	239	224	239	0.00
02/10/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2741	2617	2741	2617	0.00
02/10/2009	£ / R On 14-June-10	16.25	Call	Currency Future	146	155	146	155	0.00
02/10/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3663	3533	3663	3533	0.00
02/10/2009	£ / R On 14-June-10	17.25	Call	Currency Future	88	97	88	97	0.00
02/10/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4605	4475	4605	4475	0.00
02/10/2009	£ / R On 14-June-10	18.25	Call	Currency Future	46	53	46	53	0.00
02/10/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5563	5431	5563	5431	0.00
02/10/2009	£ / R On 14-June-10	9.90	Call	Currency Future	2882	3019	2882	3019	0.00
02/10/2009	£ / R On 14-June-10	9.90	Put	Currency Future	49	47	49	47	0.00
02/10/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1156	1246	1156	1246	0.00
02/10/2009	£ / R On 14-June-10	11.90	Put	Currency Future	323	274	323	274	0.00
02/10/2009	£ / R On 14-June-10	12.90	Call	Currency Future	670	722	670	722	0.00
02/10/2009	£ / R On 14-June-10	12.90	Put	Currency Future	838	750	838	750	0.00
02/10/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3049	3181	3049	3181	0.00
02/10/2009	£ / R On 15-March-10	9.50	Put	Currency Future	25	23	25	23	0.00
02/10/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2075	2206	2075	2206	0.00
02/10/2009	£ / R On 15-March-10	10.50	Put	Currency Future	52	48	52	48	0.00
02/10/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1178	1288	1178	1288	0.00
02/10/2009	£ / R On 15-March-10	11.50	Put	Currency Future	155	130	155	130	0.00
02/10/2009	£ / R On 15-March-10	14.50	Call	Currency Future	163	174	163	174	0.00
02/10/2009	£ / R On 15-March-10	14.50	Put	Currency Future	2140	2015	2140	2015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	15.50	Call	Currency Future	76	83	76	83	0.00
02/10/2009	£ / R On 15-March-10	15.50	Put	Currency Future	3053	2924	3053	2924	0.00
02/10/2009	£ / R On 15-March-10	16.50	Call	Currency Future	35	38	35	38	0.00
02/10/2009	£ / R On 15-March-10	16.50	Put	Currency Future	4012	3879	4012	3879	0.00
02/10/2009	£ / R On 15-March-10	17.50	Call	Currency Future	25	25	25	25	0.00
02/10/2009	£ / R On 15-March-10	17.50	Put	Currency Future	5002	4867	5002	4867	0.00
02/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	49	56	49	56	0.00
02/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1736	1610	1736	1610	0.00
02/10/2009	£ / R On 14-June-10	9.95	Call	Currency Future	2833	2970	2833	2970	0.00
02/10/2009	£ / R On 14-June-10	9.95	Put	Currency Future	50	48	50	48	0.00
02/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1882	2008	1882	2008	0.00
02/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	99	86	99	86	0.00
02/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1125	1214	1125	1214	0.00
02/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	343	292	343	292	0.00
02/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	653	703	653	703	0.00
02/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	871	781	871	781	0.00
02/10/2009	£ / R On 14-June-10	15.45	Call	Currency Future	204	219	204	219	0.00
02/10/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2922	2797	2922	2797	0.00
02/10/2009	£ / R On 14-June-10	16.45	Call	Currency Future	135	144	135	144	0.00
02/10/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3852	3722	3852	3722	0.00
02/10/2009	£ / R On 14-June-10	17.45	Call	Currency Future	77	86	77	86	0.00
02/10/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4795	4664	4795	4664	0.00
02/10/2009	£ / R On 14-June-10	18.45	Call	Currency Future	40	47	40	47	0.00
02/10/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5757	5625	5757	5625	0.00
02/10/2009	£ / R On 15-March-10	9.60	Call	Currency Future	2951	3083	2951	3083	0.00
02/10/2009	£ / R On 15-March-10	9.60	Put	Currency Future	28	25	28	25	0.00
02/10/2009	£ / R On 15-March-10	10.60	Call	Currency Future	1980	2110	1980	2110	0.00
02/10/2009	£ / R On 15-March-10	10.60	Put	Currency Future	57	52	57	52	0.00
02/10/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1101	1203	1101	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	11.60	Put	Currency Future	178	144	178	144	0.00
02/10/2009	£ / R On 15-March-10	14.60	Call	Currency Future	153	165	153	165	0.00
02/10/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2230	2106	2230	2106	0.00
02/10/2009	£ / R On 15-March-10	15.60	Call	Currency Future	70	76	70	76	0.00
02/10/2009	£ / R On 15-March-10	15.60	Put	Currency Future	3147	3018	3147	3018	0.00
02/10/2009	£ / R On 15-March-10	16.60	Call	Currency Future	33	35	33	35	0.00
02/10/2009	£ / R On 15-March-10	16.60	Put	Currency Future	4110	3977	4110	3977	0.00
02/10/2009	£ / R On 15-March-10	17.60	Call	Currency Future	24	24	24	24	0.00
02/10/2009	£ / R On 15-March-10	17.60	Put	Currency Future	5101	4966	5101	4966	0.00
02/10/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2735	2872	2735	2872	0.00
02/10/2009	£ / R On 14-June-10	10.05	Put	Currency Future	52	50	52	50	0.00
02/10/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1797	1920	1797	1920	0.00
02/10/2009	£ / R On 14-June-10	11.05	Put	Currency Future	114	98	114	98	0.00
02/10/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1066	1151	1066	1151	0.00
02/10/2009	£ / R On 14-June-10	12.05	Put	Currency Future	384	329	384	329	0.00
02/10/2009	£ / R On 14-June-10	15.55	Call	Currency Future	196	209	196	209	0.00
02/10/2009	£ / R On 14-June-10	15.55	Put	Currency Future	3013	2887	3013	2887	0.00
02/10/2009	£ / R On 14-June-10	16.55	Call	Currency Future	130	138	130	138	0.00
02/10/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3947	3816	3947	3816	0.00
02/10/2009	£ / R On 14-June-10	18.55	Call	Currency Future	37	44	37	44	0.00
02/10/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5855	5722	5855	5722	0.00
02/10/2009	£ / R On 15-March-10	9.70	Call	Currency Future	2853	2985	2853	2985	0.00
02/10/2009	£ / R On 15-March-10	9.70	Put	Currency Future	30	27	30	27	0.00
02/10/2009	£ / R On 15-March-10	10.70	Call	Currency Future	1887	2015	1887	2015	0.00
02/10/2009	£ / R On 15-March-10	10.70	Put	Currency Future	64	56	64	56	0.00
02/10/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1031	1123	1031	1123	0.00
02/10/2009	£ / R On 15-March-10	11.70	Put	Currency Future	207	165	207	165	0.00
02/10/2009	£ / R On 15-March-10	12.70	Call	Currency Future	503	547	503	547	0.00
02/10/2009	£ / R On 15-March-10	12.70	Put	Currency Future	680	589	680	589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	15.70	Call	Currency Future	65	71	65	71	0.00
02/10/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3242	3112	3242	3112	0.00
02/10/2009	£ / R On 15-March-10	16.70	Call	Currency Future	32	33	32	33	0.00
02/10/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4209	4075	4209	4075	0.00
02/10/2009	£ / R On 15-March-10	17.70	Call	Currency Future	23	24	23	24	0.00
02/10/2009	£ / R On 15-March-10	17.70	Put	Currency Future	5200	5066	5200	5066	0.00
02/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	106	120	106	120	0.00
02/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1143	1024	1143	1024	0.00
02/10/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2755	2887	2755	2887	0.00
02/10/2009	£ / R On 15-March-10	9.80	Put	Currency Future	32	29	32	29	0.00
02/10/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1795	1921	1795	1921	0.00
02/10/2009	£ / R On 15-March-10	10.80	Put	Currency Future	72	63	72	63	0.00
02/10/2009	£ / R On 15-March-10	11.80	Call	Currency Future	963	1052	963	1052	0.00
02/10/2009	£ / R On 15-March-10	11.80	Put	Currency Future	240	193	240	193	0.00
02/10/2009	£ / R On 15-March-10	14.80	Call	Currency Future	131	143	131	143	0.00
02/10/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2408	2284	2408	2284	0.00
02/10/2009	£ / R On 15-March-10	15.80	Call	Currency Future	60	65	60	65	0.00
02/10/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3337	3207	3337	3207	0.00
02/10/2009	£ / R On 15-March-10	16.80	Call	Currency Future	31	32	31	32	0.00
02/10/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4308	4173	4308	4173	0.00
02/10/2009	£ / R On 15-March-10	17.80	Call	Currency Future	23	23	23	23	0.00
02/10/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5300	5165	5300	5165	0.00
02/10/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2638	2775	2638	2775	0.00
02/10/2009	£ / R On 14-June-10	10.15	Put	Currency Future	55	53	55	53	0.00
02/10/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1010	1091	1010	1091	0.00
02/10/2009	£ / R On 14-June-10	12.15	Put	Currency Future	427	369	427	369	0.00
02/10/2009	£ / R On 14-June-10	16.65	Call	Currency Future	125	133	125	133	0.00
02/10/2009	£ / R On 14-June-10	16.65	Put	Currency Future	4042	3911	4042	3911	0.00
02/10/2009	£ / R On 14-June-10	17.65	Call	Currency Future	68	76	68	76	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4985	4854	4985	4854	0.00
02/10/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2608	2741	2608	2741	0.00
02/10/2009	£ / R On 15-March-10	9.95	Put	Currency Future	35	32	35	32	0.00
02/10/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1658	1782	1658	1782	0.00
02/10/2009	£ / R On 15-March-10	10.95	Put	Currency Future	85	73	85	73	0.00
02/10/2009	£ / R On 15-March-10	11.95	Call	Currency Future	869	950	869	950	0.00
02/10/2009	£ / R On 15-March-10	11.95	Put	Currency Future	296	242	296	242	0.00
02/10/2009	£ / R On 15-March-10	14.95	Call	Currency Future	117	127	117	127	0.00
02/10/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2544	2419	2544	2419	0.00
02/10/2009	£ / R On 15-March-10	15.95	Call	Currency Future	54	58	54	58	0.00
02/10/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3481	3350	3481	3350	0.00
02/10/2009	£ / R On 15-March-10	16.95	Call	Currency Future	29	30	29	30	0.00
02/10/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4456	4322	4456	4322	0.00
02/10/2009	£ / R On 15-March-10	17.95	Call	Currency Future	22	22	22	22	0.00
02/10/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5449	5314	5449	5314	0.00
02/10/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2706	2838	2706	2838	0.00
02/10/2009	£ / R On 15-March-10	9.85	Put	Currency Future	33	30	33	30	0.00
02/10/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1749	1874	1749	1874	0.00
02/10/2009	£ / R On 15-March-10	10.85	Put	Currency Future	76	66	76	66	0.00
02/10/2009	£ / R On 15-March-10	11.85	Call	Currency Future	931	1017	931	1017	0.00
02/10/2009	£ / R On 15-March-10	11.85	Put	Currency Future	258	209	258	209	0.00
02/10/2009	£ / R On 15-March-10	14.85	Call	Currency Future	126	137	126	137	0.00
02/10/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2453	2329	2453	2329	0.00
02/10/2009	£ / R On 15-March-10	15.85	Call	Currency Future	58	63	58	63	0.00
02/10/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3385	3254	3385	3254	0.00
02/10/2009	£ / R On 15-March-10	16.85	Call	Currency Future	30	31	30	31	0.00
02/10/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4357	4223	4357	4223	0.00
02/10/2009	£ / R On 15-March-10	17.85	Call	Currency Future	22	23	22	23	0.00
02/10/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5349	5215	5349	5215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	9.85	Call	Currency Future	2930	3068	2930	3068	0.00
02/10/2009	£ / R On 14-June-10	9.85	Put	Currency Future	48	46	48	46	0.00
02/10/2009	£ / R On 14-June-10	10.85	Call	Currency Future	1968	2096	1968	2096	0.00
02/10/2009	£ / R On 14-June-10	10.85	Put	Currency Future	86	74	86	74	0.00
02/10/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1187	1280	1187	1280	0.00
02/10/2009	£ / R On 14-June-10	11.85	Put	Currency Future	304	258	304	258	0.00
02/10/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3077	3214	3077	3214	0.00
02/10/2009	£ / R On 14-June-10	9.70	Put	Currency Future	44	42	44	42	0.00
02/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2105	2241	2105	2241	0.00
02/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	72	69	72	69	0.00
02/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1287	1391	1287	1391	0.00
02/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	254	219	254	219	0.00
02/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	229	245	229	245	0.00
02/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2696	2573	2696	2573	0.00
02/10/2009	£ / R On 14-June-10	16.20	Call	Currency Future	149	159	149	159	0.00
02/10/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3616	3487	3616	3487	0.00
02/10/2009	£ / R On 14-June-10	17.20	Call	Currency Future	91	100	91	100	0.00
02/10/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4558	4428	4558	4428	0.00
02/10/2009	£ / R On 14-June-10	18.20	Call	Currency Future	47	55	47	55	0.00
02/10/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5515	5383	5515	5383	0.00
02/10/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3000	3132	3000	3132	0.00
02/10/2009	£ / R On 15-March-10	9.55	Put	Currency Future	27	24	27	24	0.00
02/10/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2027	2158	2027	2158	0.00
02/10/2009	£ / R On 15-March-10	10.55	Put	Currency Future	54	50	54	50	0.00
02/10/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1137	1245	1137	1245	0.00
02/10/2009	£ / R On 15-March-10	11.55	Put	Currency Future	164	137	164	137	0.00
02/10/2009	£ / R On 15-March-10	14.55	Call	Currency Future	159	169	159	169	0.00
02/10/2009	£ / R On 15-March-10	14.55	Put	Currency Future	2186	2061	2186	2061	0.00
02/10/2009	£ / R On 15-March-10	15.55	Call	Currency Future	73	79	73	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	15.55	Put	Currency Future	3100	2971	3100	2971	0.00
02/10/2009	£ / R On 15-March-10	16.55	Call	Currency Future	34	36	34	36	0.00
02/10/2009	£ / R On 15-March-10	16.55	Put	Currency Future	4061	3928	4061	3928	0.00
02/10/2009	£ / R On 15-March-10	17.55	Call	Currency Future	24	25	24	25	0.00
02/10/2009	£ / R On 15-March-10	17.55	Put	Currency Future	5051	4917	5051	4917	0.00
02/10/2009	£ / R On 15-March-10	9.75	Call	Currency Future	2804	2936	2804	2936	0.00
02/10/2009	£ / R On 15-March-10	9.75	Put	Currency Future	31	28	31	28	0.00
02/10/2009	£ / R On 15-March-10	10.75	Call	Currency Future	1841	1968	1841	1968	0.00
02/10/2009	£ / R On 15-March-10	10.75	Put	Currency Future	68	59	68	59	0.00
02/10/2009	£ / R On 15-March-10	11.75	Call	Currency Future	997	1087	997	1087	0.00
02/10/2009	£ / R On 15-March-10	11.75	Put	Currency Future	224	179	224	179	0.00
02/10/2009	£ / R On 15-March-10	12.75	Call	Currency Future	486	528	486	528	0.00
02/10/2009	£ / R On 15-March-10	12.75	Put	Currency Future	713	620	713	620	0.00
02/10/2009	£ / R On 15-March-10	14.75	Call	Currency Future	136	148	136	148	0.00
02/10/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2363	2240	2363	2240	0.00
02/10/2009	£ / R On 15-March-10	15.75	Call	Currency Future	63	68	63	68	0.00
02/10/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3290	3160	3290	3160	0.00
02/10/2009	£ / R On 15-March-10	16.75	Call	Currency Future	31	32	31	32	0.00
02/10/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4258	4124	4258	4124	0.00
02/10/2009	£ / R On 15-March-10	17.75	Call	Currency Future	23	23	23	23	0.00
02/10/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5250	5115	5250	5115	0.00
02/10/2009	£ / R On 15-March-10	9.65	Call	Currency Future	2902	3034	2902	3034	0.00
02/10/2009	£ / R On 15-March-10	9.65	Put	Currency Future	29	26	29	26	0.00
02/10/2009	£ / R On 15-March-10	10.65	Call	Currency Future	1934	2062	1934	2062	0.00
02/10/2009	£ / R On 15-March-10	10.65	Put	Currency Future	61	54	61	54	0.00
02/10/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1065	1160	1065	1160	0.00
02/10/2009	£ / R On 15-March-10	11.65	Put	Currency Future	192	152	192	152	0.00
02/10/2009	£ / R On 15-March-10	14.65	Call	Currency Future	147	160	147	160	0.00
02/10/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2274	2152	2274	2152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	15.65	Call	Currency Future	68	73	68	73	0.00
02/10/2009	£ / R On 15-March-10	15.65	Put	Currency Future	3195	3065	3195	3065	0.00
02/10/2009	£ / R On 15-March-10	16.65	Call	Currency Future	32	34	32	34	0.00
02/10/2009	£ / R On 15-March-10	16.65	Put	Currency Future	4159	4025	4159	4025	0.00
02/10/2009	£ / R On 15-March-10	17.65	Call	Currency Future	24	24	24	24	0.00
02/10/2009	£ / R On 15-March-10	17.65	Put	Currency Future	5151	5016	5151	5016	0.00
02/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2105	2241	2105	2241	0.00
02/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	72	69	72	69	0.00
02/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1287	1391	1287	1391	0.00
02/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	254	219	254	219	0.00
02/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	229	245	229	245	0.00
02/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2696	2573	2696	2573	0.00
02/10/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2784	2921	2784	2921	0.00
02/10/2009	£ / R On 14-June-10	10.00	Put	Currency Future	51	49	51	49	0.00
02/10/2009	£ / R On 14-June-10	11.00	Call	Currency Future	1839	1964	1839	1964	0.00
02/10/2009	£ / R On 14-June-10	11.00	Put	Currency Future	106	92	106	92	0.00
02/10/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1095	1182	1095	1182	0.00
02/10/2009	£ / R On 14-June-10	12.00	Put	Currency Future	363	310	363	310	0.00
02/10/2009	£ / R On 14-June-10	18.50	Call	Currency Future	39	45	39	45	0.00
02/10/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5806	5673	5806	5673	0.00
02/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	44	50	44	50	0.00
02/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1831	1704	1831	1704	0.00
02/10/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1755	1877	1755	1877	0.00
02/10/2009	£ / R On 14-June-10	11.10	Put	Currency Future	122	105	122	105	0.00
02/10/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1038	1121	1038	1121	0.00
02/10/2009	£ / R On 14-June-10	12.10	Put	Currency Future	405	349	405	349	0.00
02/10/2009	£ / R On 14-June-10	15.60	Call	Currency Future	191	205	191	205	0.00
02/10/2009	£ / R On 14-June-10	15.60	Put	Currency Future	3059	2933	3059	2933	0.00
02/10/2009	£ / R On 14-June-10	16.60	Call	Currency Future	127	135	127	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3995	3863	3995	3863	0.00
02/10/2009	£ / R On 14-June-10	18.60	Call	Currency Future	36	43	36	43	0.00
02/10/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5904	5771	5904	5771	0.00
02/10/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2657	2789	2657	2789	0.00
02/10/2009	£ / R On 15-March-10	9.90	Put	Currency Future	34	31	34	31	0.00
02/10/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1703	1828	1703	1828	0.00
02/10/2009	£ / R On 15-March-10	10.90	Put	Currency Future	80	70	80	70	0.00
02/10/2009	£ / R On 15-March-10	11.90	Call	Currency Future	899	983	899	983	0.00
02/10/2009	£ / R On 15-March-10	11.90	Put	Currency Future	276	225	276	225	0.00
02/10/2009	£ / R On 15-March-10	14.90	Call	Currency Future	121	132	121	132	0.00
02/10/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2498	2374	2498	2374	0.00
02/10/2009	£ / R On 15-March-10	15.90	Call	Currency Future	56	60	56	60	0.00
02/10/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3433	3302	3433	3302	0.00
02/10/2009	£ / R On 15-March-10	16.90	Call	Currency Future	30	31	30	31	0.00
02/10/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4407	4272	4407	4272	0.00
02/10/2009	£ / R On 15-March-10	17.90	Call	Currency Future	22	23	22	23	0.00
02/10/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5399	5264	5399	5264	0.00
02/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	52	59	52	59	0.00
02/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1689	1563	1689	1563	0.00
02/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	260	279	260	279	0.00
02/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1437	1321	1437	1321	0.00
02/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	88	100	88	100	0.00
02/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1275	1154	1275	1154	0.00
02/10/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3223	3360	3223	3360	0.00
02/10/2009	£ / R On 14-June-10	9.55	Put	Currency Future	40	38	40	38	0.00
02/10/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2249	2386	2249	2386	0.00
02/10/2009	£ / R On 14-June-10	10.55	Put	Currency Future	67	64	67	64	0.00
02/10/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1397	1506	1397	1506	0.00
02/10/2009	£ / R On 14-June-10	11.55	Put	Currency Future	214	184	214	184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	12.55	Call	Currency Future	810	876	810	876	0.00
02/10/2009	£ / R On 14-June-10	12.55	Put	Currency Future	628	554	628	554	0.00
02/10/2009	£ / R On 14-June-10	15.05	Call	Currency Future	245	262	245	262	0.00
02/10/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2562	2440	2562	2440	0.00
02/10/2009	£ / R On 14-June-10	16.05	Call	Currency Future	158	169	158	169	0.00
02/10/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3476	3347	3476	3347	0.00
02/10/2009	£ / R On 14-June-10	17.05	Call	Currency Future	100	109	100	109	0.00
02/10/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4417	4287	4417	4287	0.00
02/10/2009	£ / R On 14-June-10	18.05	Call	Currency Future	52	60	52	60	0.00
02/10/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5370	5238	5370	5238	0.00
02/10/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3244	3377	3244	3377	0.00
02/10/2009	£ / R On 15-March-10	9.30	Put	Currency Future	21	19	21	19	0.00
02/10/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2268	2400	2268	2400	0.00
02/10/2009	£ / R On 15-March-10	10.30	Put	Currency Future	45	41	45	41	0.00
02/10/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1348	1464	1348	1464	0.00
02/10/2009	£ / R On 15-March-10	11.30	Put	Currency Future	125	106	125	106	0.00
02/10/2009	£ / R On 15-March-10	12.30	Call	Currency Future	674	739	674	739	0.00
02/10/2009	£ / R On 15-March-10	12.30	Put	Currency Future	451	381	451	381	0.00
02/10/2009	£ / R On 15-March-10	14.30	Call	Currency Future	182	194	182	194	0.00
02/10/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1959	1836	1959	1836	0.00
02/10/2009	£ / R On 15-March-10	15.30	Call	Currency Future	89	97	89	97	0.00
02/10/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2866	2738	2866	2738	0.00
02/10/2009	£ / R On 15-March-10	16.30	Call	Currency Future	41	44	41	44	0.00
02/10/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3818	3686	3818	3686	0.00
02/10/2009	£ / R On 15-March-10	17.30	Call	Currency Future	26	27	26	27	0.00
02/10/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4803	4668	4803	4668	0.00
02/10/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2232	2361	2232	2361	0.00
02/10/2009	£ / R On 14-December-09	10.10	Put	Currency Future	19	15	19	15	0.00
02/10/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1260	1388	1260	1388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	11.10	Put	Currency Future	47	42	47	42	0.00
02/10/2009	£ / R On 14-December-09	17.10	Call	Currency Future	7	8	7	8	0.00
02/10/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4794	4662	4794	4662	0.00
02/10/2009	£ / R On 14-December-09	19.10	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6789	6656	6789	6656	0.00
02/10/2009	£ / R On 14-December-09	21.10	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8788	8655	8788	8655	0.00
02/10/2009	£ / R On 14-June-10	19.55	Call	Currency Future	27	30	27	30	0.00
02/10/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6844	6708	6844	6708	0.00
02/10/2009	£ / R On 14-June-10	21.55	Call	Currency Future	13	14	13	14	0.00
02/10/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8831	8692	8831	8692	0.00
02/10/2009	£ / R On 15-March-10	19.30	Call	Currency Future	15	15	15	15	0.00
02/10/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6792	6657	6792	6657	0.00
02/10/2009	£ / R On 15-March-10	21.30	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8783	8648	8783	8648	0.00
02/10/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3119	3251	3119	3251	0.00
02/10/2009	£ / R On 14-December-09	9.20	Put	Currency Future	6	5	6	5	0.00
02/10/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2134	2263	2134	2263	0.00
02/10/2009	£ / R On 14-December-09	10.20	Put	Currency Future	21	18	21	18	0.00
02/10/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1165	1292	1165	1292	0.00
02/10/2009	£ / R On 14-December-09	11.20	Put	Currency Future	52	46	52	46	0.00
02/10/2009	£ / R On 14-December-09	12.20	Call	Currency Future	426	496	426	496	0.00
02/10/2009	£ / R On 14-December-09	12.20	Put	Currency Future	313	250	313	250	0.00
02/10/2009	£ / R On 14-December-09	17.20	Call	Currency Future	7	7	7	7	0.00
02/10/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4894	4761	4894	4761	0.00
02/10/2009	£ / R On 14-December-09	19.20	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6889	6756	6889	6756	0.00
02/10/2009	£ / R On 14-December-09	21.20	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8888	8755	8888	8755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2153	2289	2153	2289	0.00
02/10/2009	£ / R On 14-June-10	10.65	Put	Currency Future	70	67	70	67	0.00
02/10/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1323	1429	1323	1429	0.00
02/10/2009	£ / R On 14-June-10	11.65	Put	Currency Future	240	207	240	207	0.00
02/10/2009	£ / R On 14-June-10	19.65	Call	Currency Future	26	29	26	29	0.00
02/10/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6944	6807	6944	6807	0.00
02/10/2009	£ / R On 14-June-10	21.65	Call	Currency Future	13	14	13	14	0.00
02/10/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8930	8792	8930	8792	0.00
02/10/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3097	3230	3097	3230	0.00
02/10/2009	£ / R On 15-March-10	9.45	Put	Currency Future	24	22	24	22	0.00
02/10/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2123	2255	2123	2255	0.00
02/10/2009	£ / R On 15-March-10	10.45	Put	Currency Future	50	46	50	46	0.00
02/10/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1220	1332	1220	1332	0.00
02/10/2009	£ / R On 15-March-10	11.45	Put	Currency Future	147	124	147	124	0.00
02/10/2009	£ / R On 15-March-10	15.45	Call	Currency Future	79	86	79	86	0.00
02/10/2009	£ / R On 15-March-10	15.45	Put	Currency Future	3006	2878	3006	2878	0.00
02/10/2009	£ / R On 15-March-10	17.45	Call	Currency Future	25	26	25	26	0.00
02/10/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4952	4817	4952	4817	0.00
02/10/2009	£ / R On 15-March-10	19.45	Call	Currency Future	14	14	14	14	0.00
02/10/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6941	6806	6941	6806	0.00
02/10/2009	£ / R On 15-March-10	21.45	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8932	8798	8932	8798	0.00
02/10/2009	£ / R On 14-December-09	10.35	Call	Currency Future	1988	2117	1988	2117	0.00
02/10/2009	£ / R On 14-December-09	10.35	Put	Currency Future	25	21	25	21	0.00
02/10/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1027	1149	1027	1149	0.00
02/10/2009	£ / R On 14-December-09	11.35	Put	Currency Future	64	53	64	53	0.00
02/10/2009	£ / R On 14-December-09	17.35	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 14-December-09	17.35	Put	Currency Future	5043	4911	5043	4911	0.00
02/10/2009	£ / R On 14-December-09	19.35	Call	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
02/10/2009	£ / R On 14-December-09	19.35	Put	Currency Future	7039	6906	7039	6906	0.00
02/10/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	1	0	1	0.00
02/10/2009	£ / R On 14-December-09	21.35	Put	Currency Future	9038	8905	9038	8905	0.00
02/10/2009	£ / R On 14-June-10	19.75	Call	Currency Future	26	28	26	28	0.00
02/10/2009	£ / R On 14-June-10	19.75	Put	Currency Future	7043	6906	7043	6906	0.00
02/10/2009	£ / R On 14-June-10	21.75	Call	Currency Future	12	13	12	13	0.00
02/10/2009	£ / R On 14-June-10	21.75	Put	Currency Future	9029	8891	9029	8891	0.00
02/10/2009	£ / R On 15-March-10	19.55	Call	Currency Future	14	14	14	14	0.00
02/10/2009	£ / R On 15-March-10	19.55	Put	Currency Future	7040	6906	7040	6906	0.00
02/10/2009	£ / R On 15-March-10	21.55	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 15-March-10	21.55	Put	Currency Future	9032	8897	9032	8897	0.00
02/10/2009	£ / R On 14-June-10	9.80	Call	Currency Future	2979	3116	2979	3116	0.00
02/10/2009	£ / R On 14-June-10	9.80	Put	Currency Future	47	44	47	44	0.00
02/10/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2012	2145	2012	2145	0.00
02/10/2009	£ / R On 14-June-10	10.80	Put	Currency Future	80	73	80	73	0.00
02/10/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1218	1316	1218	1316	0.00
02/10/2009	£ / R On 14-June-10	11.80	Put	Currency Future	286	244	286	244	0.00
02/10/2009	£ / R On 14-June-10	15.80	Call	Currency Future	176	188	176	188	0.00
02/10/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3243	3116	3243	3116	0.00
02/10/2009	£ / R On 14-June-10	17.80	Call	Currency Future	62	70	62	70	0.00
02/10/2009	£ / R On 14-June-10	17.80	Put	Currency Future	5129	4998	5129	4998	0.00
02/10/2009	£ / R On 14-June-10	19.80	Call	Currency Future	25	28	25	28	0.00
02/10/2009	£ / R On 14-June-10	19.80	Put	Currency Future	7093	6956	7093	6956	0.00
02/10/2009	£ / R On 14-June-10	21.80	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 14-June-10	21.80	Put	Currency Future	9079	8940	9079	8940	0.00
02/10/2009	£ / R On 15-March-10	19.60	Call	Currency Future	13	14	13	14	0.00
02/10/2009	£ / R On 15-March-10	19.60	Put	Currency Future	7090	6955	7090	6955	0.00
02/10/2009	£ / R On 15-March-10	21.60	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 15-March-10	21.60	Put	Currency Future	9082	8947	9082	8947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3019	3151	3019	3151	0.00
02/10/2009	£ / R On 14-December-09	9.30	Put	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2037	2166	2037	2166	0.00
02/10/2009	£ / R On 14-December-09	10.30	Put	Currency Future	24	20	24	20	0.00
02/10/2009	£ / R On 14-December-09	15.30	Call	Currency Future	19	20	19	20	0.00
02/10/2009	£ / R On 14-December-09	15.30	Put	Currency Future	3006	2874	3006	2874	0.00
02/10/2009	£ / R On 14-December-09	19.30	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6989	6856	6989	6856	0.00
02/10/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	1	0	1	0.00
02/10/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8988	8855	8988	8855	0.00
02/10/2009	£ / R On 14-December-09	9.50	Call	Currency Future	2821	2953	2821	2953	0.00
02/10/2009	£ / R On 14-December-09	9.50	Put	Currency Future	8	7	8	7	0.00
02/10/2009	£ / R On 14-December-09	10.50	Call	Currency Future	1841	1971	1841	1971	0.00
02/10/2009	£ / R On 14-December-09	10.50	Put	Currency Future	28	25	28	25	0.00
02/10/2009	£ / R On 14-December-09	11.50	Call	Currency Future	903	1012	903	1012	0.00
02/10/2009	£ / R On 14-December-09	11.50	Put	Currency Future	90	66	90	66	0.00
02/10/2009	£ / R On 14-December-09	12.50	Call	Currency Future	296	338	296	338	0.00
02/10/2009	£ / R On 14-December-09	12.50	Put	Currency Future	483	392	483	392	0.00
02/10/2009	£ / R On 14-December-09	15.50	Call	Currency Future	17	18	17	18	0.00
02/10/2009	£ / R On 14-December-09	15.50	Put	Currency Future	3204	3072	3204	3072	0.00
02/10/2009	£ / R On 14-December-09	17.50	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 14-December-09	17.50	Put	Currency Future	5193	5060	5193	5060	0.00
02/10/2009	£ / R On 14-December-09	19.50	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.50	Put	Currency Future	7189	7056	7189	7056	0.00
02/10/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.50	Put	Currency Future	9188	9055	9188	9055	0.00
02/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1882	2008	1882	2008	0.00
02/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	99	86	99	86	0.00
02/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1125	1214	1125	1214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	343	292	343	292	0.00
02/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	653	703	653	703	0.00
02/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	871	781	871	781	0.00
02/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	165	176	165	176	0.00
02/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3382	3254	3382	3254	0.00
02/10/2009	£ / R On 14-June-10	17.95	Call	Currency Future	56	64	56	64	0.00
02/10/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5273	5142	5273	5142	0.00
02/10/2009	£ / R On 14-June-10	19.95	Call	Currency Future	25	27	25	27	0.00
02/10/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7242	7105	7242	7105	0.00
02/10/2009	£ / R On 14-June-10	21.95	Call	Currency Future	11	11	11	11	0.00
02/10/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9228	9089	9228	9089	0.00
02/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	165	176	165	176	0.00
02/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3382	3254	3382	3254	0.00
02/10/2009	£ / R On 15-March-10	19.75	Call	Currency Future	13	13	13	13	0.00
02/10/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7240	7105	7240	7105	0.00
02/10/2009	£ / R On 15-March-10	21.75	Call	Currency Future	4	5	4	5	0.00
02/10/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9231	9096	9231	9096	0.00
02/10/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2673	2804	2673	2804	0.00
02/10/2009	£ / R On 14-December-09	9.65	Put	Currency Future	10	8	10	8	0.00
02/10/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1695	1824	1695	1824	0.00
02/10/2009	£ / R On 14-December-09	10.65	Put	Currency Future	32	29	32	29	0.00
02/10/2009	£ / R On 14-December-09	11.65	Call	Currency Future	785	887	785	887	0.00
02/10/2009	£ / R On 14-December-09	11.65	Put	Currency Future	122	91	122	91	0.00
02/10/2009	£ / R On 14-December-09	15.65	Call	Currency Future	16	16	16	16	0.00
02/10/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3353	3220	3353	3220	0.00
02/10/2009	£ / R On 14-December-09	17.65	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5342	5209	5342	5209	0.00
02/10/2009	£ / R On 14-December-09	19.65	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7339	7206	7339	7206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9337	9204	9337	9204	0.00
02/10/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2624	2755	2624	2755	0.00
02/10/2009	£ / R On 14-December-09	9.70	Put	Currency Future	11	9	11	9	0.00
02/10/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1646	1776	1646	1776	0.00
02/10/2009	£ / R On 14-December-09	10.70	Put	Currency Future	33	30	33	30	0.00
02/10/2009	£ / R On 14-December-09	11.70	Call	Currency Future	747	847	747	847	0.00
02/10/2009	£ / R On 14-December-09	11.70	Put	Currency Future	134	101	134	101	0.00
02/10/2009	£ / R On 14-December-09	15.70	Call	Currency Future	16	16	16	16	0.00
02/10/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3403	3270	3403	3270	0.00
02/10/2009	£ / R On 14-December-09	17.70	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5392	5259	5392	5259	0.00
02/10/2009	£ / R On 14-December-09	19.70	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7389	7256	7389	7256	0.00
02/10/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9387	9254	9387	9254	0.00
02/10/2009	£ / R On 14-June-10	20.00	Call	Currency Future	24	26	24	26	0.00
02/10/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7292	7154	7292	7154	0.00
02/10/2009	£ / R On 14-June-10	22.00	Call	Currency Future	10	11	10	11	0.00
02/10/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9278	9139	9278	9139	0.00
02/10/2009	£ / R On 14-June-10	16.15	Call	Currency Future	152	162	152	162	0.00
02/10/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3569	3440	3569	3440	0.00
02/10/2009	£ / R On 14-June-10	18.15	Call	Currency Future	49	56	49	56	0.00
02/10/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5466	5334	5466	5334	0.00
02/10/2009	£ / R On 14-June-10	22.15	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9427	9288	9427	9288	0.00
02/10/2009	£ / R On 15-March-10	19.85	Call	Currency Future	12	13	12	13	0.00
02/10/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7339	7204	7339	7204	0.00
02/10/2009	£ / R On 15-March-10	21.85	Call	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
02/10/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9331	9196	9331	9196	0.00
02/10/2009	£ / R On 15-March-10	19.90	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7389	7254	7389	7254	0.00
02/10/2009	£ / R On 15-March-10	21.90	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9381	9246	9381	9246	0.00
02/10/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2575	2706	2575	2706	0.00
02/10/2009	£ / R On 14-December-09	9.75	Put	Currency Future	12	10	12	10	0.00
02/10/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1597	1727	1597	1727	0.00
02/10/2009	£ / R On 14-December-09	10.75	Put	Currency Future	35	31	35	31	0.00
02/10/2009	£ / R On 14-December-09	11.75	Call	Currency Future	711	808	711	808	0.00
02/10/2009	£ / R On 14-December-09	11.75	Put	Currency Future	148	112	148	112	0.00
02/10/2009	£ / R On 14-December-09	15.75	Call	Currency Future	15	16	15	16	0.00
02/10/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3452	3320	3452	3320	0.00
02/10/2009	£ / R On 14-December-09	17.75	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5442	5309	5442	5309	0.00
02/10/2009	£ / R On 14-December-09	19.75	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7439	7306	7439	7306	0.00
02/10/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9437	9304	9437	9304	0.00
02/10/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2589	2726	2589	2726	0.00
02/10/2009	£ / R On 14-June-10	10.20	Put	Currency Future	56	54	56	54	0.00
02/10/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1672	1792	1672	1792	0.00
02/10/2009	£ / R On 14-June-10	11.20	Put	Currency Future	139	120	139	120	0.00
02/10/2009	£ / R On 14-June-10	12.20	Call	Currency Future	983	1062	983	1062	0.00
02/10/2009	£ / R On 14-June-10	12.20	Put	Currency Future	450	390	450	390	0.00
02/10/2009	£ / R On 14-June-10	13.20	Call	Currency Future	575	618	575	618	0.00
02/10/2009	£ / R On 14-June-10	13.20	Put	Currency Future	1042	946	1042	946	0.00
02/10/2009	£ / R On 14-June-10	20.20	Call	Currency Future	23	25	23	25	0.00
02/10/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7491	7353	7491	7353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	22.20	Call	Currency Future	9	10	9	10	0.00
02/10/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9477	9338	9477	9338	0.00
02/10/2009	£ / R On 15-March-10	19.95	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7439	7304	7439	7304	0.00
02/10/2009	£ / R On 15-March-10	21.95	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9431	9296	9431	9296	0.00
02/10/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2476	2607	2476	2607	0.00
02/10/2009	£ / R On 14-December-09	9.85	Put	Currency Future	13	11	13	11	0.00
02/10/2009	£ / R On 14-December-09	11.85	Call	Currency Future	640	732	640	732	0.00
02/10/2009	£ / R On 14-December-09	11.85	Put	Currency Future	177	136	177	136	0.00
02/10/2009	£ / R On 14-December-09	15.85	Call	Currency Future	15	15	15	15	0.00
02/10/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3552	3419	3552	3419	0.00
02/10/2009	£ / R On 14-December-09	17.85	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5542	5409	5542	5409	0.00
02/10/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9537	9404	9537	9404	0.00
02/10/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2492	2629	2492	2629	0.00
02/10/2009	£ / R On 14-June-10	10.30	Put	Currency Future	59	57	59	57	0.00
02/10/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1591	1708	1591	1708	0.00
02/10/2009	£ / R On 14-June-10	11.30	Put	Currency Future	158	136	158	136	0.00
02/10/2009	£ / R On 14-June-10	20.30	Call	Currency Future	23	24	23	24	0.00
02/10/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7590	7452	7590	7452	0.00
02/10/2009	£ / R On 14-June-10	22.30	Call	Currency Future	9	9	9	9	0.00
02/10/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9576	9437	9576	9437	0.00
02/10/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2511	2643	2511	2643	0.00
02/10/2009	£ / R On 15-March-10	10.05	Put	Currency Future	38	35	38	35	0.00
02/10/2009	£ / R On 15-March-10	12.05	Call	Currency Future	809	886	809	886	0.00
02/10/2009	£ / R On 15-March-10	12.05	Put	Currency Future	336	277	336	277	0.00
02/10/2009	£ / R On 15-March-10	16.05	Call	Currency Future	50	54	50	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3577	3445	3577	3445	0.00
02/10/2009	£ / R On 15-March-10	18.05	Call	Currency Future	21	22	21	22	0.00
02/10/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5548	5413	5548	5413	0.00
02/10/2009	£ / R On 15-March-10	20.05	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7539	7404	7539	7404	0.00
02/10/2009	£ / R On 15-March-10	22.05	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9531	9396	9531	9396	0.00
02/10/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1549	1678	1549	1678	0.00
02/10/2009	£ / R On 14-December-09	10.80	Put	Currency Future	36	32	36	32	0.00
02/10/2009	£ / R On 14-December-09	11.80	Call	Currency Future	675	769	675	769	0.00
02/10/2009	£ / R On 14-December-09	11.80	Put	Currency Future	162	123	162	123	0.00
02/10/2009	£ / R On 14-December-09	17.80	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5492	5359	5492	5359	0.00
02/10/2009	£ / R On 14-December-09	19.80	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7489	7356	7489	7356	0.00
02/10/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9487	9354	9487	9354	0.00
02/10/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2540	2677	2540	2677	0.00
02/10/2009	£ / R On 14-June-10	10.25	Put	Currency Future	58	55	58	55	0.00
02/10/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1631	1750	1631	1750	0.00
02/10/2009	£ / R On 14-June-10	11.25	Put	Currency Future	149	128	149	128	0.00
02/10/2009	£ / R On 14-June-10	12.25	Call	Currency Future	956	1033	956	1033	0.00
02/10/2009	£ / R On 14-June-10	12.25	Put	Currency Future	474	411	474	411	0.00
02/10/2009	£ / R On 14-June-10	20.25	Call	Currency Future	23	25	23	25	0.00
02/10/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7541	7403	7541	7403	0.00
02/10/2009	£ / R On 14-June-10	22.25	Call	Currency Future	9	10	9	10	0.00
02/10/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9526	9388	9526	9388	0.00
02/10/2009	£ / R On 14-June-10	18.10	Call	Currency Future	51	58	51	58	0.00
02/10/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5418	5286	5418	5286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	20.10	Call	Currency Future	24	26	24	26	0.00
02/10/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7391	7254	7391	7254	0.00
02/10/2009	£ / R On 14-June-10	22.10	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9377	9238	9377	9238	0.00
02/10/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2772	2903	2772	2903	0.00
02/10/2009	£ / R On 14-December-09	9.55	Put	Currency Future	9	7	9	7	0.00
02/10/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1792	1922	1792	1922	0.00
02/10/2009	£ / R On 14-December-09	10.55	Put	Currency Future	29	26	29	26	0.00
02/10/2009	£ / R On 14-December-09	11.55	Call	Currency Future	863	969	863	969	0.00
02/10/2009	£ / R On 14-December-09	11.55	Put	Currency Future	100	74	100	74	0.00
02/10/2009	£ / R On 14-December-09	12.55	Call	Currency Future	279	319	279	319	0.00
02/10/2009	£ / R On 14-December-09	12.55	Put	Currency Future	516	423	516	423	0.00
02/10/2009	£ / R On 14-December-09	15.55	Call	Currency Future	17	17	17	17	0.00
02/10/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3254	3121	3254	3121	0.00
02/10/2009	£ / R On 14-December-09	17.55	Call	Currency Future	5	6	5	6	0.00
02/10/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5243	5110	5243	5110	0.00
02/10/2009	£ / R On 14-December-09	19.55	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7239	7106	7239	7106	0.00
02/10/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9237	9105	9237	9105	0.00
02/10/2009	£ / R On 15-March-10	19.80	Call	Currency Future	13	13	13	13	0.00
02/10/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7289	7154	7289	7154	0.00
02/10/2009	£ / R On 15-March-10	21.80	Call	Currency Future	4	5	4	5	0.00
02/10/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9281	9146	9281	9146	0.00
02/10/2009	£ / R On 14-December-09	9.45	Call	Currency Future	2871	3002	2871	3002	0.00
02/10/2009	£ / R On 14-December-09	9.45	Put	Currency Future	8	6	8	6	0.00
02/10/2009	£ / R On 14-December-09	10.45	Call	Currency Future	1890	2020	1890	2020	0.00
02/10/2009	£ / R On 14-December-09	10.45	Put	Currency Future	27	24	27	24	0.00
02/10/2009	£ / R On 14-December-09	11.45	Call	Currency Future	943	1055	943	1055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	11.45	Put	Currency Future	81	59	81	59	0.00
02/10/2009	£ / R On 14-December-09	15.45	Call	Currency Future	18	18	18	18	0.00
02/10/2009	£ / R On 14-December-09	15.45	Put	Currency Future	3155	3022	3155	3022	0.00
02/10/2009	£ / R On 14-December-09	17.45	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 14-December-09	17.45	Put	Currency Future	5143	5010	5143	5010	0.00
02/10/2009	£ / R On 14-December-09	19.45	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.45	Put	Currency Future	7139	7006	7139	7006	0.00
02/10/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.45	Put	Currency Future	9138	9005	9138	9005	0.00
02/10/2009	£ / R On 14-June-10	15.90	Call	Currency Future	168	180	168	180	0.00
02/10/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3336	3208	3336	3208	0.00
02/10/2009	£ / R On 14-June-10	17.90	Call	Currency Future	58	66	58	66	0.00
02/10/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5225	5094	5225	5094	0.00
02/10/2009	£ / R On 14-June-10	21.90	Call	Currency Future	11	12	11	12	0.00
02/10/2009	£ / R On 14-June-10	21.90	Put	Currency Future	9178	9040	9178	9040	0.00
02/10/2009	£ / R On 15-March-10	19.65	Call	Currency Future	13	13	13	13	0.00
02/10/2009	£ / R On 15-March-10	19.65	Put	Currency Future	7140	7005	7140	7005	0.00
02/10/2009	£ / R On 15-March-10	21.65	Call	Currency Future	5	5	5	5	0.00
02/10/2009	£ / R On 15-March-10	21.65	Put	Currency Future	9132	8997	9132	8997	0.00
02/10/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3146	3279	3146	3279	0.00
02/10/2009	£ / R On 15-March-10	9.40	Put	Currency Future	23	21	23	21	0.00
02/10/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2171	2303	2171	2303	0.00
02/10/2009	£ / R On 15-March-10	10.40	Put	Currency Future	48	45	48	45	0.00
02/10/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1262	1376	1262	1376	0.00
02/10/2009	£ / R On 15-March-10	11.40	Put	Currency Future	139	117	139	117	0.00
02/10/2009	£ / R On 15-March-10	12.40	Call	Currency Future	626	686	626	686	0.00
02/10/2009	£ / R On 15-March-10	12.40	Put	Currency Future	503	428	503	428	0.00
02/10/2009	£ / R On 15-March-10	15.40	Call	Currency Future	82	89	82	89	0.00
02/10/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2959	2831	2959	2831	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	17.40	Call	Currency Future	25	26	25	26	0.00
02/10/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4902	4768	4902	4768	0.00
02/10/2009	£ / R On 15-March-10	19.40	Call	Currency Future	14	15	14	15	0.00
02/10/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6891	6756	6891	6756	0.00
02/10/2009	£ / R On 15-March-10	21.40	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8883	8748	8883	8748	0.00
02/10/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3268	3400	3268	3400	0.00
02/10/2009	£ / R On 14-December-09	9.05	Put	Currency Future	5	4	5	4	0.00
02/10/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2280	2410	2280	2410	0.00
02/10/2009	£ / R On 14-December-09	10.05	Put	Currency Future	17	14	17	14	0.00
02/10/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1308	1436	1308	1436	0.00
02/10/2009	£ / R On 14-December-09	11.05	Put	Currency Future	45	40	45	40	0.00
02/10/2009	£ / R On 14-December-09	12.05	Call	Currency Future	511	591	511	591	0.00
02/10/2009	£ / R On 14-December-09	12.05	Put	Currency Future	249	195	249	195	0.00
02/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	22	23	22	23	0.00
02/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2759	2627	2759	2627	0.00
02/10/2009	£ / R On 14-December-09	17.05	Call	Currency Future	8	8	8	8	0.00
02/10/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4745	4612	4745	4612	0.00
02/10/2009	£ / R On 14-December-09	19.05	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6739	6607	6739	6607	0.00
02/10/2009	£ / R On 14-December-09	21.05	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8738	8605	8738	8605	0.00
02/10/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3321	3458	3321	3458	0.00
02/10/2009	£ / R On 14-June-10	9.45	Put	Currency Future	38	36	38	36	0.00
02/10/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2346	2483	2346	2483	0.00
02/10/2009	£ / R On 14-June-10	10.45	Put	Currency Future	64	61	64	61	0.00
02/10/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1473	1586	1473	1586	0.00
02/10/2009	£ / R On 14-June-10	11.45	Put	Currency Future	190	164	190	164	0.00
02/10/2009	£ / R On 14-June-10	19.45	Call	Currency Future	27	31	27	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
02/10/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6745	6609	6745	6609	0.00
02/10/2009	£ / R On 14-June-10	21.45	Call	Currency Future	14	15	14	15	0.00
02/10/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8732	8593	8732	8593	0.00
02/10/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3293	3426	3293	3426	0.00
02/10/2009	£ / R On 15-March-10	9.25	Put	Currency Future	20	18	20	18	0.00
02/10/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2316	2448	2316	2448	0.00
02/10/2009	£ / R On 15-March-10	10.25	Put	Currency Future	43	40	43	40	0.00
02/10/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1391	1509	1391	1509	0.00
02/10/2009	£ / R On 15-March-10	11.25	Put	Currency Future	118	100	118	100	0.00
02/10/2009	£ / R On 15-March-10	12.25	Call	Currency Future	700	767	700	767	0.00
02/10/2009	£ / R On 15-March-10	12.25	Put	Currency Future	427	359	427	359	0.00
02/10/2009	£ / R On 15-March-10	15.25	Call	Currency Future	93	100	93	100	0.00
02/10/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2819	2692	2819	2692	0.00
02/10/2009	£ / R On 15-March-10	17.25	Call	Currency Future	27	27	27	27	0.00
02/10/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4753	4619	4753	4619	0.00
02/10/2009	£ / R On 15-March-10	19.25	Call	Currency Future	15	15	15	15	0.00
02/10/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6742	6607	6742	6607	0.00
02/10/2009	£ / R On 15-March-10	21.25	Call	Currency Future	6	7	6	7	0.00
02/10/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8733	8598	8733	8598	0.00
02/10/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3318	3450	3318	3450	0.00
02/10/2009	£ / R On 14-December-09	9.00	Put	Currency Future	5	4	5	4	0.00
02/10/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2329	2459	2329	2459	0.00
02/10/2009	£ / R On 14-December-09	10.00	Put	Currency Future	16	13	16	13	0.00
02/10/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1356	1484	1356	1484	0.00
02/10/2009	£ / R On 14-December-09	11.00	Put	Currency Future	43	38	43	38	0.00
02/10/2009	£ / R On 14-December-09	17.00	Call	Currency Future	8	8	8	8	0.00
02/10/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4695	4562	4695	4562	0.00
02/10/2009	£ / R On 14-December-09	19.00	Call	Currency Future	2	3	2	3	0.00
02/10/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6690	6557	6690	6557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-December-09	21.00	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8688	8555	8688	8555	0.00
02/10/2009	£ / R On 14-June-10	19.40	Call	Currency Future	28	31	28	31	0.00
02/10/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6695	6559	6695	6559	0.00
02/10/2009	£ / R On 14-June-10	21.40	Call	Currency Future	15	16	15	16	0.00
02/10/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8682	8544	8682	8544	0.00
02/10/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3342	3475	3342	3475	0.00
02/10/2009	£ / R On 15-March-10	9.20	Put	Currency Future	19	17	19	17	0.00
02/10/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2365	2497	2365	2497	0.00
02/10/2009	£ / R On 15-March-10	10.20	Put	Currency Future	42	39	42	39	0.00
02/10/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1435	1554	1435	1554	0.00
02/10/2009	£ / R On 15-March-10	11.20	Put	Currency Future	112	95	112	95	0.00
02/10/2009	£ / R On 15-March-10	15.20	Call	Currency Future	96	104	96	104	0.00
02/10/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2773	2646	2773	2646	0.00
02/10/2009	£ / R On 15-March-10	17.20	Call	Currency Future	27	28	27	28	0.00
02/10/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4704	4569	4704	4569	0.00
02/10/2009	£ / R On 15-March-10	19.20	Call	Currency Future	15	16	15	16	0.00
02/10/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6692	6557	6692	6557	0.00
02/10/2009	£ / R On 15-March-10	21.20	Call	Currency Future	7	7	7	7	0.00
02/10/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8683	8549	8683	8549	0.00
02/10/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3195	3328	3195	3328	0.00
02/10/2009	£ / R On 15-March-10	9.35	Put	Currency Future	22	20	22	20	0.00
02/10/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2220	2351	2220	2351	0.00
02/10/2009	£ / R On 15-March-10	10.35	Put	Currency Future	47	43	47	43	0.00
02/10/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1305	1420	1305	1420	0.00
02/10/2009	£ / R On 15-March-10	11.35	Put	Currency Future	132	111	132	111	0.00
02/10/2009	£ / R On 15-March-10	12.35	Call	Currency Future	650	712	650	712	0.00
02/10/2009	£ / R On 15-March-10	12.35	Put	Currency Future	477	404	477	404	0.00
02/10/2009	£ / R On 15-March-10	15.35	Call	Currency Future	86	93	86	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2912	2785	2912	2785	0.00
02/10/2009	£ / R On 15-March-10	17.35	Call	Currency Future	26	26	26	26	0.00
02/10/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4853	4718	4853	4718	0.00
02/10/2009	£ / R On 15-March-10	19.35	Call	Currency Future	14	15	14	15	0.00
02/10/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6841	6707	6841	6707	0.00
02/10/2009	£ / R On 15-March-10	21.35	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8833	8698	8833	8698	0.00
02/10/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3168	3301	3168	3301	0.00
02/10/2009	£ / R On 14-December-09	9.15	Put	Currency Future	6	5	6	5	0.00
02/10/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2183	2312	2183	2312	0.00
02/10/2009	£ / R On 14-December-09	10.15	Put	Currency Future	20	16	20	16	0.00
02/10/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1212	1340	1212	1340	0.00
02/10/2009	£ / R On 14-December-09	11.15	Put	Currency Future	49	44	49	44	0.00
02/10/2009	£ / R On 14-December-09	12.15	Call	Currency Future	453	527	453	527	0.00
02/10/2009	£ / R On 14-December-09	12.15	Put	Currency Future	290	231	290	231	0.00
02/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	20	21	20	21	0.00
02/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2857	2725	2857	2725	0.00
02/10/2009	£ / R On 14-December-09	17.15	Call	Currency Future	7	7	7	7	0.00
02/10/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4844	4711	4844	4711	0.00
02/10/2009	£ / R On 14-December-09	19.15	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6839	6706	6839	6706	0.00
02/10/2009	£ / R On 14-December-09	21.15	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8838	8705	8838	8705	0.00
02/10/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3174	3311	3174	3311	0.00
02/10/2009	£ / R On 14-June-10	9.60	Put	Currency Future	42	39	42	39	0.00
02/10/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2201	2338	2201	2338	0.00
02/10/2009	£ / R On 14-June-10	10.60	Put	Currency Future	68	66	68	66	0.00
02/10/2009	£ / R On 14-June-10	12.60	Call	Currency Future	788	852	788	852	0.00
02/10/2009	£ / R On 14-June-10	12.60	Put	Currency Future	656	580	656	580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	19.60	Call	Currency Future	27	29	27	29	0.00
02/10/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6894	6757	6894	6757	0.00
02/10/2009	£ / R On 14-June-10	21.60	Call	Currency Future	13	14	13	14	0.00
02/10/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8881	8742	8881	8742	0.00
02/10/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3069	3201	3069	3201	0.00
02/10/2009	£ / R On 14-December-09	9.25	Put	Currency Future	6	5	6	5	0.00
02/10/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2086	2215	2086	2215	0.00
02/10/2009	£ / R On 14-December-09	10.25	Put	Currency Future	23	19	23	19	0.00
02/10/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1117	1244	1117	1244	0.00
02/10/2009	£ / R On 14-December-09	11.25	Put	Currency Future	55	48	55	48	0.00
02/10/2009	£ / R On 14-December-09	15.25	Call	Currency Future	19	20	19	20	0.00
02/10/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2956	2824	2956	2824	0.00
02/10/2009	£ / R On 14-December-09	17.25	Call	Currency Future	7	7	7	7	0.00
02/10/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4944	4811	4944	4811	0.00
02/10/2009	£ / R On 14-December-09	19.25	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6939	6806	6939	6806	0.00
02/10/2009	£ / R On 14-December-09	21.25	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8938	8805	8938	8805	0.00
02/10/2009	£ / R On 14-June-10	15.70	Call	Currency Future	183	196	183	196	0.00
02/10/2009	£ / R On 14-June-10	15.70	Put	Currency Future	3151	3024	3151	3024	0.00
02/10/2009	£ / R On 14-June-10	17.70	Call	Currency Future	66	74	66	74	0.00
02/10/2009	£ / R On 14-June-10	17.70	Put	Currency Future	5033	4902	5033	4902	0.00
02/10/2009	£ / R On 14-June-10	19.70	Call	Currency Future	26	28	26	28	0.00
02/10/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6993	6856	6993	6856	0.00
02/10/2009	£ / R On 14-June-10	21.70	Call	Currency Future	12	13	12	13	0.00
02/10/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8980	8841	8980	8841	0.00
02/10/2009	£ / R On 15-March-10	19.50	Call	Currency Future	14	14	14	14	0.00
02/10/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6991	6856	6991	6856	0.00
02/10/2009	£ / R On 15-March-10	21.50	Call	Currency Future	5	6	5	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
02/10/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8982	8847	8982	8847	0.00
02/10/2009	£ / R On 14-December-09	9.40	Call	Currency Future	2920	3052	2920	3052	0.00
02/10/2009	£ / R On 14-December-09	9.40	Put	Currency Future	7	6	7	6	0.00
02/10/2009	£ / R On 14-December-09	10.40	Call	Currency Future	1939	2069	1939	2069	0.00
02/10/2009	£ / R On 14-December-09	10.40	Put	Currency Future	26	23	26	23	0.00
02/10/2009	£ / R On 14-December-09	11.40	Call	Currency Future	985	1102	985	1102	0.00
02/10/2009	£ / R On 14-December-09	11.40	Put	Currency Future	72	56	72	56	0.00
02/10/2009	£ / R On 14-December-09	15.40	Call	Currency Future	18	19	18	19	0.00
02/10/2009	£ / R On 14-December-09	15.40	Put	Currency Future	3105	2973	3105	2973	0.00
02/10/2009	£ / R On 14-December-09	17.40	Call	Currency Future	6	6	6	6	0.00
02/10/2009	£ / R On 14-December-09	17.40	Put	Currency Future	5093	4960	5093	4960	0.00
02/10/2009	£ / R On 14-December-09	19.40	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.40	Put	Currency Future	7089	6956	7089	6956	0.00
02/10/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	1	0	1	0.00
02/10/2009	£ / R On 14-December-09	21.40	Put	Currency Future	9088	8955	9088	8955	0.00
02/10/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2723	2854	2723	2854	0.00
02/10/2009	£ / R On 14-December-09	9.60	Put	Currency Future	10	8	10	8	0.00
02/10/2009	£ / R On 14-December-09	11.60	Call	Currency Future	823	928	823	928	0.00
02/10/2009	£ / R On 14-December-09	11.60	Put	Currency Future	110	82	110	82	0.00
02/10/2009	£ / R On 14-December-09	17.60	Call	Currency Future	5	6	5	6	0.00
02/10/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5292	5160	5292	5160	0.00
02/10/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9287	9155	9287	9155	0.00
02/10/2009	£ / R On 14-June-10	15.85	Call	Currency Future	172	184	172	184	0.00
02/10/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3289	3162	3289	3162	0.00
02/10/2009	£ / R On 14-June-10	17.85	Call	Currency Future	60	68	60	68	0.00
02/10/2009	£ / R On 14-June-10	17.85	Put	Currency Future	5177	5046	5177	5046	0.00
02/10/2009	£ / R On 14-June-10	19.85	Call	Currency Future	25	27	25	27	0.00
02/10/2009	£ / R On 14-June-10	19.85	Put	Currency Future	7143	7005	7143	7005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	21.85	Call	Currency Future	11	12	11	12	0.00
02/10/2009	£ / R On 14-June-10	21.85	Put	Currency Future	9129	8990	9129	8990	0.00
02/10/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2462	2594	2462	2594	0.00
02/10/2009	£ / R On 15-March-10	10.10	Put	Currency Future	39	36	39	36	0.00
02/10/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1523	1644	1523	1644	0.00
02/10/2009	£ / R On 15-March-10	11.10	Put	Currency Future	100	86	100	86	0.00
02/10/2009	£ / R On 15-March-10	12.10	Call	Currency Future	781	855	781	855	0.00
02/10/2009	£ / R On 15-March-10	12.10	Put	Currency Future	358	297	358	297	0.00
02/10/2009	£ / R On 15-March-10	16.10	Call	Currency Future	48	52	48	52	0.00
02/10/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3625	3493	3625	3493	0.00
02/10/2009	£ / R On 15-March-10	18.10	Call	Currency Future	21	22	21	22	0.00
02/10/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5598	5463	5598	5463	0.00
02/10/2009	£ / R On 15-March-10	20.10	Call	Currency Future	11	12	11	12	0.00
02/10/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7588	7453	7588	7453	0.00
02/10/2009	£ / R On 15-March-10	22.10	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9580	9445	9580	9445	0.00
02/10/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2427	2558	2427	2558	0.00
02/10/2009	£ / R On 14-December-09	9.90	Put	Currency Future	14	12	14	12	0.00
02/10/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1452	1581	1452	1581	0.00
02/10/2009	£ / R On 14-December-09	10.90	Put	Currency Future	39	35	39	35	0.00
02/10/2009	£ / R On 14-December-09	11.90	Call	Currency Future	606	695	606	695	0.00
02/10/2009	£ / R On 14-December-09	11.90	Put	Currency Future	194	149	194	149	0.00
02/10/2009	£ / R On 14-December-09	15.90	Call	Currency Future	15	15	15	15	0.00
02/10/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3602	3469	3602	3469	0.00
02/10/2009	£ / R On 14-December-09	17.90	Call	Currency Future	4	5	4	5	0.00
02/10/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5592	5459	5592	5459	0.00
02/10/2009	£ / R On 14-December-09	19.90	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7589	7456	7589	7456	0.00
02/10/2009	£ / R On 14-December-09	21.90	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
02/10/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9587	9454	9587	9454	0.00
02/10/2009	£ / R On 14-June-10	20.35	Call	Currency Future	23	24	23	24	0.00
02/10/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7640	7502	7640	7502	0.00
02/10/2009	£ / R On 14-June-10	22.35	Call	Currency Future	8	9	8	9	0.00
02/10/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9626	9487	9626	9487	0.00
02/10/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2414	2546	2414	2546	0.00
02/10/2009	£ / R On 15-March-10	10.15	Put	Currency Future	40	37	40	37	0.00
02/10/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1479	1599	1479	1599	0.00
02/10/2009	£ / R On 15-March-10	11.15	Put	Currency Future	106	90	106	90	0.00
02/10/2009	£ / R On 15-March-10	16.15	Call	Currency Future	46	50	46	50	0.00
02/10/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3673	3541	3673	3541	0.00
02/10/2009	£ / R On 15-March-10	18.15	Call	Currency Future	21	21	21	21	0.00
02/10/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5648	5513	5648	5513	0.00
02/10/2009	£ / R On 15-March-10	20.15	Call	Currency Future	11	12	11	12	0.00
02/10/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7638	7503	7638	7503	0.00
02/10/2009	£ / R On 15-March-10	22.15	Call	Currency Future	3	4	3	4	0.00
02/10/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9630	9495	9630	9495	0.00
02/10/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2559	2692	2559	2692	0.00
02/10/2009	£ / R On 15-March-10	10.00	Put	Currency Future	36	33	36	33	0.00
02/10/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1613	1736	1613	1736	0.00
02/10/2009	£ / R On 15-March-10	11.00	Put	Currency Future	90	77	90	77	0.00
02/10/2009	£ / R On 15-March-10	12.00	Call	Currency Future	839	917	839	917	0.00
02/10/2009	£ / R On 15-March-10	12.00	Put	Currency Future	315	259	315	259	0.00
02/10/2009	£ / R On 15-March-10	13.00	Call	Currency Future	410	444	410	444	0.00
02/10/2009	£ / R On 15-March-10	13.00	Put	Currency Future	887	786	887	786	0.00
02/10/2009	£ / R On 15-March-10	16.00	Call	Currency Future	52	56	52	56	0.00
02/10/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3529	3397	3529	3397	0.00
02/10/2009	£ / R On 15-March-10	18.00	Call	Currency Future	22	22	22	22	0.00
02/10/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5499	5364	5499	5364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	20.00	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7489	7354	7489	7354	0.00
02/10/2009	£ / R On 15-March-10	22.00	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9481	9346	9481	9346	0.00
02/10/2009	£ / R On 14-June-10	20.05	Call	Currency Future	24	26	24	26	0.00
02/10/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7342	7204	7342	7204	0.00
02/10/2009	£ / R On 14-June-10	22.05	Call	Currency Future	10	11	10	11	0.00
02/10/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9328	9189	9328	9189	0.00
02/10/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3367	3500	3367	3500	0.00
02/10/2009	£ / R On 14-December-09	8.95	Put	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2378	2509	2378	2509	0.00
02/10/2009	£ / R On 14-December-09	9.95	Put	Currency Future	15	13	15	13	0.00
02/10/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1404	1533	1404	1533	0.00
02/10/2009	£ / R On 14-December-09	10.95	Put	Currency Future	41	37	41	37	0.00
02/10/2009	£ / R On 14-December-09	16.95	Call	Currency Future	8	8	8	8	0.00
02/10/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4645	4512	4645	4512	0.00
02/10/2009	£ / R On 14-December-09	18.95	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6640	6507	6640	6507	0.00
02/10/2009	£ / R On 14-December-09	20.95	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8638	8505	8638	8505	0.00
02/10/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3467	3599	3467	3599	0.00
02/10/2009	£ / R On 14-December-09	8.85	Put	Currency Future	4	3	4	3	0.00
02/10/2009	£ / R On 14-December-09	18.85	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6540	6407	6540	6407	0.00
02/10/2009	£ / R On 14-December-09	20.85	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8538	8405	8538	8405	0.00
02/10/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3516	3654	3516	3654	0.00
02/10/2009	£ / R On 14-June-10	9.25	Put	Currency Future	34	32	34	32	0.00
02/10/2009	£ / R On 14-June-10	19.25	Call	Currency Future	29	32	29	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6546	6410	6546	6410	0.00
02/10/2009	£ / R On 14-June-10	21.25	Call	Currency Future	16	17	16	17	0.00
02/10/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8533	8395	8533	8395	0.00
02/10/2009	£ / R On 14-June-10	19.35	Call	Currency Future	28	31	28	31	0.00
02/10/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6645	6509	6645	6509	0.00
02/10/2009	£ / R On 14-June-10	21.35	Call	Currency Future	15	16	15	16	0.00
02/10/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8633	8494	8633	8494	0.00
02/10/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3490	3623	3490	3623	0.00
02/10/2009	£ / R On 15-March-10	9.05	Put	Currency Future	17	15	17	15	0.00
02/10/2009	£ / R On 15-March-10	15.05	Call	Currency Future	108	117	108	117	0.00
02/10/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2635	2509	2635	2509	0.00
02/10/2009	£ / R On 15-March-10	17.05	Call	Currency Future	28	29	28	29	0.00
02/10/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4555	4421	4555	4421	0.00
02/10/2009	£ / R On 15-March-10	19.05	Call	Currency Future	16	16	16	16	0.00
02/10/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6543	6408	6543	6408	0.00
02/10/2009	£ / R On 15-March-10	21.05	Call	Currency Future	7	8	7	8	0.00
02/10/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8534	8399	8534	8399	0.00
02/10/2009	£ / R On 15-March-10	15.15	Call	Currency Future	100	109	100	109	0.00
02/10/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2727	2600	2727	2600	0.00
02/10/2009	£ / R On 15-March-10	17.15	Call	Currency Future	27	28	27	28	0.00
02/10/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4654	4520	4654	4520	0.00
02/10/2009	£ / R On 15-March-10	19.15	Call	Currency Future	15	16	15	16	0.00
02/10/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6642	6508	6642	6508	0.00
02/10/2009	£ / R On 15-March-10	21.15	Call	Currency Future	7	7	7	7	0.00
02/10/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8634	8499	8634	8499	0.00
02/10/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3440	3574	3440	3574	0.00
02/10/2009	£ / R On 15-March-10	9.10	Put	Currency Future	17	15	17	15	0.00
02/10/2009	£ / R On 15-March-10	15.10	Call	Currency Future	104	113	104	113	0.00
02/10/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2681	2555	2681	2555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	17.10	Call	Currency Future	28	29	28	29	0.00
02/10/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4605	4470	4605	4470	0.00
02/10/2009	£ / R On 15-March-10	19.10	Call	Currency Future	16	16	16	16	0.00
02/10/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6593	6458	6593	6458	0.00
02/10/2009	£ / R On 15-March-10	21.10	Call	Currency Future	7	7	7	7	0.00
02/10/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8584	8449	8584	8449	0.00
02/10/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3417	3550	3417	3550	0.00
02/10/2009	£ / R On 14-December-09	8.90	Put	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	16.90	Call	Currency Future	8	9	8	9	0.00
02/10/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4595	4463	4595	4463	0.00
02/10/2009	£ / R On 14-December-09	18.90	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6590	6457	6590	6457	0.00
02/10/2009	£ / R On 14-December-09	20.90	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8588	8455	8588	8455	0.00
02/10/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3467	3605	3467	3605	0.00
02/10/2009	£ / R On 14-June-10	9.30	Put	Currency Future	35	33	35	33	0.00
02/10/2009	£ / R On 14-June-10	19.30	Call	Currency Future	28	32	28	32	0.00
02/10/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6596	6460	6596	6460	0.00
02/10/2009	£ / R On 14-June-10	21.30	Call	Currency Future	16	17	16	17	0.00
02/10/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8583	8445	8583	8445	0.00
02/10/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3616	3749	3616	3749	0.00
02/10/2009	£ / R On 14-December-09	8.70	Put	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	16.70	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4397	4264	4397	4264	0.00
02/10/2009	£ / R On 14-December-09	18.70	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6390	6257	6390	6257	0.00
02/10/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8388	8255	8388	8255	0.00
02/10/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3614	3752	3614	3752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	9.15	Put	Currency Future	32	30	32	30	0.00
02/10/2009	£ / R On 14-June-10	15.15	Call	Currency Future	234	250	234	250	0.00
02/10/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2651	2528	2651	2528	0.00
02/10/2009	£ / R On 14-June-10	19.15	Call	Currency Future	29	33	29	33	0.00
02/10/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6447	6311	6447	6311	0.00
02/10/2009	£ / R On 14-June-10	21.15	Call	Currency Future	17	18	17	18	0.00
02/10/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8434	8296	8434	8296	0.00
02/10/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3588	3722	3588	3722	0.00
02/10/2009	£ / R On 15-March-10	8.95	Put	Currency Future	15	13	15	13	0.00
02/10/2009	£ / R On 15-March-10	18.95	Call	Currency Future	17	17	17	17	0.00
02/10/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6444	6309	6444	6309	0.00
02/10/2009	£ / R On 15-March-10	20.95	Call	Currency Future	8	8	8	8	0.00
02/10/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8435	8300	8435	8300	0.00
02/10/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3666	3799	3666	3799	0.00
02/10/2009	£ / R On 14-December-09	8.65	Put	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	16.65	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4347	4214	4347	4214	0.00
02/10/2009	£ / R On 14-December-09	18.65	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6340	6207	6340	6207	0.00
02/10/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8338	8205	8338	8205	0.00
02/10/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3713	3850	3713	3850	0.00
02/10/2009	£ / R On 14-June-10	9.05	Put	Currency Future	30	28	30	28	0.00
02/10/2009	£ / R On 14-June-10	19.05	Call	Currency Future	30	34	30	34	0.00
02/10/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6348	6212	6348	6212	0.00
02/10/2009	£ / R On 14-June-10	21.05	Call	Currency Future	18	19	18	19	0.00
02/10/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8335	8197	8335	8197	0.00
02/10/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3687	3820	3687	3820	0.00
02/10/2009	£ / R On 15-March-10	8.85	Put	Currency Future	14	12	14	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 15-March-10	18.85	Call	Currency Future	17	18	17	18	0.00
02/10/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6344	6209	6344	6209	0.00
02/10/2009	£ / R On 15-March-10	20.85	Call	Currency Future	8	9	8	9	0.00
02/10/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8335	8200	8335	8200	0.00
02/10/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3664	3801	3664	3801	0.00
02/10/2009	£ / R On 14-June-10	9.10	Put	Currency Future	31	29	31	29	0.00
02/10/2009	£ / R On 14-June-10	15.10	Call	Currency Future	239	256	239	256	0.00
02/10/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2607	2484	2607	2484	0.00
02/10/2009	£ / R On 14-June-10	17.10	Call	Currency Future	97	106	97	106	0.00
02/10/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4464	4334	4464	4334	0.00
02/10/2009	£ / R On 14-June-10	21.10	Call	Currency Future	17	19	17	19	0.00
02/10/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8385	8247	8385	8247	0.00
02/10/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3637	3771	3637	3771	0.00
02/10/2009	£ / R On 15-March-10	8.90	Put	Currency Future	14	13	14	13	0.00
02/10/2009	£ / R On 15-March-10	18.90	Call	Currency Future	17	17	17	17	0.00
02/10/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6394	6259	6394	6259	0.00
02/10/2009	£ / R On 15-March-10	20.90	Call	Currency Future	8	8	8	8	0.00
02/10/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8385	8250	8385	8250	0.00
02/10/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3716	3849	3716	3849	0.00
02/10/2009	£ / R On 14-December-09	8.60	Put	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.60	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6290	6157	6290	6157	0.00
02/10/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8288	8155	8288	8155	0.00
02/10/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3762	3900	3762	3900	0.00
02/10/2009	£ / R On 14-June-10	9.00	Put	Currency Future	29	28	29	28	0.00
02/10/2009	£ / R On 14-June-10	19.00	Call	Currency Future	31	35	31	35	0.00
02/10/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6298	6163	6298	6163	0.00
02/10/2009	£ / R On 14-June-10	21.00	Call	Currency Future	18	20	18	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
02/10/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8286	8148	8286	8148	0.00
02/10/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3736	3870	3736	3870	0.00
02/10/2009	£ / R On 15-March-10	8.80	Put	Currency Future	13	11	13	11	0.00
02/10/2009	£ / R On 15-March-10	18.80	Call	Currency Future	18	18	18	18	0.00
02/10/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6294	6160	6294	6160	0.00
02/10/2009	£ / R On 15-March-10	20.80	Call	Currency Future	9	9	9	9	0.00
02/10/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8285	8151	8285	8151	0.00
02/10/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3766	3898	3766	3898	0.00
02/10/2009	£ / R On 14-December-09	8.55	Put	Currency Future	3	2	3	2	0.00
02/10/2009	£ / R On 14-December-09	16.55	Call	Currency Future	11	11	11	11	0.00
02/10/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4248	4115	4248	4115	0.00
02/10/2009	£ / R On 14-December-09	18.55	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6240	6107	6240	6107	0.00
02/10/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8238	8105	8238	8105	0.00
02/10/2009	£ / R On 14-December-09	8.35	Call	Currency Future	3965	4098	3965	4098	0.00
02/10/2009	£ / R On 14-December-09	8.35	Put	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	16.35	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 14-December-09	16.35	Put	Currency Future	4049	3917	4049	3917	0.00
02/10/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.35	Put	Currency Future	8038	7905	8038	7905	0.00
02/10/2009	£ / R On 14-June-10	8.75	Call	Currency Future	4008	4144	4008	4144	0.00
02/10/2009	£ / R On 14-June-10	8.75	Put	Currency Future	25	22	25	22	0.00
02/10/2009	£ / R On 14-June-10	18.75	Call	Currency Future	33	39	33	39	0.00
02/10/2009	£ / R On 14-June-10	18.75	Put	Currency Future	6050	5917	6050	5917	0.00
02/10/2009	£ / R On 14-June-10	20.75	Call	Currency Future	21	22	21	22	0.00
02/10/2009	£ / R On 14-June-10	20.75	Put	Currency Future	8039	7900	8039	7900	0.00
02/10/2009	£ / R On 15-March-10	8.55	Call	Currency Future	3983	4116	3983	4116	0.00
02/10/2009	£ / R On 15-March-10	8.55	Put	Currency Future	10	8	10	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
02/10/2009	£ / R On 15-March-10	18.55	Call	Currency Future	19	19	19	19	0.00
02/10/2009	£ / R On 15-March-10	18.55	Put	Currency Future	6046	5911	6046	5911	0.00
02/10/2009	£ / R On 15-March-10	20.55	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 15-March-10	20.55	Put	Currency Future	8037	7902	8037	7902	0.00
02/10/2009	£ / R On 14-December-09	16.30	Call	Currency Future	13	13	13	13	0.00
02/10/2009	£ / R On 14-December-09	16.30	Put	Currency Future	4000	3867	4000	3867	0.00
02/10/2009	£ / R On 14-December-09	18.30	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	18.30	Put	Currency Future	5991	5858	5991	5858	0.00
02/10/2009	£ / R On 14-June-10	8.70	Call	Currency Future	4056	4192	4056	4192	0.00
02/10/2009	£ / R On 14-June-10	8.70	Put	Currency Future	23	20	23	20	0.00
02/10/2009	£ / R On 14-June-10	14.70	Call	Currency Future	288	307	288	307	0.00
02/10/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2255	2135	2255	2135	0.00
02/10/2009	£ / R On 14-June-10	16.70	Call	Currency Future	122	130	122	130	0.00
02/10/2009	£ / R On 14-June-10	16.70	Put	Currency Future	4090	3958	4090	3958	0.00
02/10/2009	£ / R On 14-June-10	18.70	Call	Currency Future	34	40	34	40	0.00
02/10/2009	£ / R On 14-June-10	18.70	Put	Currency Future	6001	5868	6001	5868	0.00
02/10/2009	£ / R On 14-June-10	20.70	Call	Currency Future	21	22	21	22	0.00
02/10/2009	£ / R On 14-June-10	20.70	Put	Currency Future	7989	7850	7989	7850	0.00
02/10/2009	£ / R On 15-March-10	8.50	Call	Currency Future	4032	4166	4032	4166	0.00
02/10/2009	£ / R On 15-March-10	8.50	Put	Currency Future	9	7	9	7	0.00
02/10/2009	£ / R On 15-March-10	18.50	Call	Currency Future	19	20	19	20	0.00
02/10/2009	£ / R On 15-March-10	18.50	Put	Currency Future	5996	5861	5996	5861	0.00
02/10/2009	£ / R On 15-March-10	20.50	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 15-March-10	20.50	Put	Currency Future	7987	7852	7987	7852	0.00
02/10/2009	£ / R On 14-December-09	8.40	Call	Currency Future	3915	4048	3915	4048	0.00
02/10/2009	£ / R On 14-December-09	8.40	Put	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	16.40	Call	Currency Future	12	12	12	12	0.00
02/10/2009	£ / R On 14-December-09	16.40	Put	Currency Future	4099	3966	4099	3966	0.00
02/10/2009	£ / R On 14-December-09	18.40	Call	Currency Future	3	3	3	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
02/10/2009	£ / R On 14-December-09	18.40	Put	Currency Future	6091	5958	6091	5958	0.00
02/10/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.40	Put	Currency Future	8088	7955	8088	7955	0.00
02/10/2009	£ / R On 14-June-10	8.80	Call	Currency Future	3958	4095	3958	4095	0.00
02/10/2009	£ / R On 14-June-10	8.80	Put	Currency Future	26	23	26	23	0.00
02/10/2009	£ / R On 14-June-10	14.80	Call	Currency Future	275	294	275	294	0.00
02/10/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2343	2222	2343	2222	0.00
02/10/2009	£ / R On 14-June-10	16.80	Call	Currency Future	116	125	116	125	0.00
02/10/2009	£ / R On 14-June-10	16.80	Put	Currency Future	4184	4053	4184	4053	0.00
02/10/2009	£ / R On 14-June-10	18.80	Call	Currency Future	32	38	32	38	0.00
02/10/2009	£ / R On 14-June-10	18.80	Put	Currency Future	6100	5966	6100	5966	0.00
02/10/2009	£ / R On 14-June-10	20.80	Call	Currency Future	21	22	21	22	0.00
02/10/2009	£ / R On 14-June-10	20.80	Put	Currency Future	8088	7950	8088	7950	0.00
02/10/2009	£ / R On 15-March-10	8.60	Call	Currency Future	3934	4067	3934	4067	0.00
02/10/2009	£ / R On 15-March-10	8.60	Put	Currency Future	11	9	11	9	0.00
02/10/2009	£ / R On 15-March-10	18.60	Call	Currency Future	19	19	19	19	0.00
02/10/2009	£ / R On 15-March-10	18.60	Put	Currency Future	6096	5961	6096	5961	0.00
02/10/2009	£ / R On 15-March-10	20.60	Call	Currency Future	10	10	10	10	0.00
02/10/2009	£ / R On 15-March-10	20.60	Put	Currency Future	8087	7952	8087	7952	0.00
02/10/2009	£ / R On 14-December-09	8.25	Call	Currency Future	4065	4197	4065	4197	0.00
02/10/2009	£ / R On 14-December-09	8.25	Put	Currency Future	2	1	2	1	0.00
02/10/2009	£ / R On 14-December-09	16.25	Call	Currency Future	13	13	13	13	0.00
02/10/2009	£ / R On 14-December-09	16.25	Put	Currency Future	3950	3817	3950	3817	0.00
02/10/2009	£ / R On 14-December-09	18.25	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	18.25	Put	Currency Future	5941	5808	5941	5808	0.00
02/10/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.25	Put	Currency Future	7938	7806	7938	7806	0.00
02/10/2009	£ / R On 15-March-10	8.45	Call	Currency Future	4081	4215	4081	4215	0.00
02/10/2009	£ / R On 15-March-10	8.45	Put	Currency Future	8	7	8	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
02/10/2009	£ / R On 15-March-10	14.45	Call	Currency Future	168	179	168	179	0.00
02/10/2009	£ / R On 15-March-10	14.45	Put	Currency Future	2095	1970	2095	1970	0.00
02/10/2009	£ / R On 15-March-10	16.45	Call	Currency Future	36	39	36	39	0.00
02/10/2009	£ / R On 15-March-10	16.45	Put	Currency Future	3963	3831	3963	3831	0.00
02/10/2009	£ / R On 15-March-10	18.45	Call	Currency Future	20	20	20	20	0.00
02/10/2009	£ / R On 15-March-10	18.45	Put	Currency Future	5947	5812	5947	5812	0.00
02/10/2009	£ / R On 15-March-10	20.45	Call	Currency Future	10	11	10	11	0.00
02/10/2009	£ / R On 15-March-10	20.45	Put	Currency Future	7937	7802	7937	7802	0.00
02/10/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4314	4447	4314	4447	0.00
02/10/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	16.00	Call	Currency Future	14	14	14	14	0.00
02/10/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3701	3568	3701	3568	0.00
02/10/2009	£ / R On 14-December-09	18.00	Call	Currency Future	4	4	4	4	0.00
02/10/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5691	5558	5691	5558	0.00
02/10/2009	£ / R On 14-December-09	20.00	Call	Currency Future	2	2	2	2	0.00
02/10/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7689	7556	7689	7556	0.00
02/10/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4347	4484	4347	4484	0.00
02/10/2009	£ / R On 14-June-10	8.40	Put	Currency Future	14	12	14	12	0.00
02/10/2009	£ / R On 14-June-10	20.40	Call	Currency Future	23	24	23	24	0.00
02/10/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7690	7552	7690	7552	0.00
02/10/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4328	4462	4328	4462	0.00
02/10/2009	£ / R On 15-March-10	8.20	Put	Currency Future	5	4	5	4	0.00
02/10/2009	£ / R On 15-March-10	14.20	Call	Currency Future	193	206	193	206	0.00
02/10/2009	£ / R On 15-March-10	14.20	Put	Currency Future	1870	1748	1870	1748	0.00
02/10/2009	£ / R On 15-March-10	16.20	Call	Currency Future	44	48	44	48	0.00
02/10/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3721	3589	3721	3589	0.00
02/10/2009	£ / R On 15-March-10	18.20	Call	Currency Future	21	21	21	21	0.00
02/10/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5698	5563	5698	5563	0.00
02/10/2009	£ / R On 15-March-10	20.20	Call	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
02/10/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7688	7553	7688	7553	0.00
02/10/2009	£ / R On 14-December-09	7.90	Call	Currency Future	4414	4546	4414	4546	0.00
02/10/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1	0	1	0	0.00
02/10/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4396	4533	4396	4533	0.00
02/10/2009	£ / R On 14-June-10	8.35	Put	Currency Future	13	11	13	11	0.00
02/10/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4378	4512	4378	4512	0.00
02/10/2009	£ / R On 15-March-10	8.15	Put	Currency Future	4	3	4	3	0.00
02/10/2009	£ / R On 14-June-10	8.65	Call	Currency Future	4104	4240	4104	4240	0.00
02/10/2009	£ / R On 14-June-10	8.65	Put	Currency Future	21	18	21	18	0.00
02/10/2009	£ / R On 14-June-10	14.65	Call	Currency Future	294	313	294	313	0.00
02/10/2009	£ / R On 14-June-10	14.65	Put	Currency Future	2211	2091	2211	2091	0.00
02/10/2009	£ / R On 14-June-10	20.65	Call	Currency Future	22	22	22	22	0.00
02/10/2009	£ / R On 14-June-10	20.65	Put	Currency Future	7939	7800	7939	7800	0.00
02/10/2009	£ / R On 14-December-09	8.45	Call	Currency Future	3866	3998	3866	3998	0.00
02/10/2009	£ / R On 14-December-09	8.45	Put	Currency Future	3	2	3	2	0.00
02/10/2009	£ / R On 14-December-09	16.45	Call	Currency Future	11	12	11	12	0.00
02/10/2009	£ / R On 14-December-09	16.45	Put	Currency Future	4148	4016	4148	4016	0.00
02/10/2009	£ / R On 14-December-09	18.45	Call	Currency Future	3	3	3	3	0.00
02/10/2009	£ / R On 14-December-09	18.45	Put	Currency Future	6140	6007	6140	6007	0.00
02/10/2009	£ / R On 14-December-09	20.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	£ / R On 14-December-09	20.45	Put	Currency Future	8138	8005	8138	8005	0.00
02/10/2009	£ / R On 14-June-10	8.85	Call	Currency Future	3909	4047	3909	4047	0.00
02/10/2009	£ / R On 14-June-10	8.85	Put	Currency Future	27	25	27	25	0.00
02/10/2009	£ / R On 14-June-10	14.85	Call	Currency Future	269	288	269	288	0.00
02/10/2009	£ / R On 14-June-10	14.85	Put	Currency Future	2386	2266	2386	2266	0.00
02/10/2009	£ / R On 14-June-10	16.85	Call	Currency Future	113	123	113	123	0.00
02/10/2009	£ / R On 14-June-10	16.85	Put	Currency Future	4230	4101	4230	4101	0.00
02/10/2009	£ / R On 14-June-10	18.85	Call	Currency Future	32	37	32	37	0.00
02/10/2009	£ / R On 14-June-10	18.85	Put	Currency Future	6149	6015	6149	6015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	£ / R On 14-June-10	20.85	Call	Currency Future	20	22	20	22	0.00
02/10/2009	£ / R On 14-June-10	20.85	Put	Currency Future	8138	8000	8138	8000	0.00
02/10/2009	£ / R On 15-March-10	8.65	Call	Currency Future	3884	4018	3884	4018	0.00
02/10/2009	£ / R On 15-March-10	8.65	Put	Currency Future	11	10	11	10	0.00
02/10/2009	£ / R On 15-March-10	18.65	Call	Currency Future	19	19	19	19	0.00
02/10/2009	£ / R On 15-March-10	18.65	Put	Currency Future	6145	6011	6145	6011	0.00
02/10/2009	£ / R On 15-March-10	20.65	Call	Currency Future	9	10	9	10	0.00
02/10/2009	£ / R On 15-March-10	20.65	Put	Currency Future	8136	8002	8136	8002	0.00
02/10/2009	€ / R On 15-March-10			Currency Future	11.5100	11.5231	11.5118	11.5231	2795.00
02/10/2009	€ / R On 14-June-10			Currency Future	11.7000	11.7152	11.7036	11.7152	200.00
02/10/2009	€ / R On 14-December-09			Currency Future	11.3200	11.3320	11.3208	11.3320	32262.00
02/10/2009	€ / R On 15-March-10	11.50	Call	Currency Future	522	516	522	516	0.00
02/10/2009	€ / R On 15-March-10	11.50	Put	Currency Future	510	493	510	493	0.00
02/10/2009	€ / R On 14-June-10	11.70	Call	Currency Future	666	662	666	662	0.00
02/10/2009	€ / R On 14-June-10	11.70	Put	Currency Future	662	647	662	647	0.00
02/10/2009	€ / R On 14-December-09	11.35	Call	Currency Future	317	307	317	307	0.00
02/10/2009	€ / R On 14-December-09	11.35	Put	Currency Future	347	325	347	325	0.00
02/10/2009	€ / R On 15-March-10	11.40	Call	Currency Future	569	564	569	564	0.00
02/10/2009	€ / R On 15-March-10	11.40	Put	Currency Future	457	440	457	440	0.00
02/10/2009	€ / R On 14-June-10	11.55	Call	Currency Future	731	729	731	729	0.00
02/10/2009	€ / R On 14-June-10	11.55	Put	Currency Future	577	564	577	564	0.00
02/10/2009	€ / R On 14-December-09	11.20	Call	Currency Future	393	386	393	386	0.00
02/10/2009	€ / R On 14-December-09	11.20	Put	Currency Future	272	254	272	254	0.00
02/10/2009	€ / R On 15-March-10	11.15	Call	Currency Future	699	697	699	697	0.00
02/10/2009	€ / R On 15-March-10	11.15	Put	Currency Future	338	324	338	324	0.00
02/10/2009	€ / R On 14-June-10	11.35	Call	Currency Future	827	827	827	827	0.00
02/10/2009	€ / R On 14-June-10	11.35	Put	Currency Future	474	462	474	462	0.00
02/10/2009	€ / R On 14-December-09	10.95	Call	Currency Future	543	542	543	542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	10.95	Put	Currency Future	172	160	172	160	0.00
02/10/2009	€ / R On 15-March-10	11.20	Call	Currency Future	672	668	672	668	0.00
02/10/2009	€ / R On 15-March-10	11.20	Put	Currency Future	360	345	360	345	0.00
02/10/2009	€ / R On 14-December-09	11.00	Call	Currency Future	511	508	511	508	0.00
02/10/2009	€ / R On 14-December-09	11.00	Put	Currency Future	190	176	190	176	0.00
02/10/2009	€ / R On 15-March-10	11.25	Call	Currency Future	645	641	645	641	0.00
02/10/2009	€ / R On 15-March-10	11.25	Put	Currency Future	383	368	383	368	0.00
02/10/2009	€ / R On 14-June-10	11.40	Call	Currency Future	802	801	802	801	0.00
02/10/2009	€ / R On 14-June-10	11.40	Put	Currency Future	499	486	499	486	0.00
02/10/2009	€ / R On 14-December-09	11.05	Call	Currency Future	479	476	479	476	0.00
02/10/2009	€ / R On 14-December-09	11.05	Put	Currency Future	209	194	209	194	0.00
02/10/2009	€ / R On 15-March-10	11.35	Call	Currency Future	593	588	593	588	0.00
02/10/2009	€ / R On 15-March-10	11.35	Put	Currency Future	431	415	431	415	0.00
02/10/2009	€ / R On 14-December-09	11.15	Call	Currency Future	421	414	421	414	0.00
02/10/2009	€ / R On 14-December-09	11.15	Put	Currency Future	250	232	250	232	0.00
02/10/2009	€ / R On 14-June-10	11.45	Call	Currency Future	778	777	778	777	0.00
02/10/2009	€ / R On 14-June-10	11.45	Put	Currency Future	524	511	524	511	0.00
02/10/2009	€ / R On 14-December-09	11.10	Call	Currency Future	449	444	449	444	0.00
02/10/2009	€ / R On 14-December-09	11.10	Put	Currency Future	229	212	229	212	0.00
02/10/2009	€ / R On 14-June-10	11.50	Call	Currency Future	754	752	754	752	0.00
02/10/2009	€ / R On 14-June-10	11.50	Put	Currency Future	550	537	550	537	0.00
02/10/2009	€ / R On 14-June-10	11.90	Call	Currency Future	594	590	594	590	0.00
02/10/2009	€ / R On 14-June-10	11.90	Put	Currency Future	791	775	791	775	0.00
02/10/2009	€ / R On 14-December-09	11.25	Call	Currency Future	367	358	367	358	0.00
02/10/2009	€ / R On 14-December-09	11.25	Put	Currency Future	296	276	296	276	0.00
02/10/2009	€ / R On 15-March-10	11.30	Call	Currency Future	618	614	618	614	0.00
02/10/2009	€ / R On 15-March-10	11.30	Put	Currency Future	407	391	407	391	0.00
02/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	101	95	101	95	13679.00
02/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	980	963	980	963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	14.60	Call	Currency Future	9	8	9	8	12744.00
02/10/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3288	3276	3288	3276	0.00
02/10/2009	€ / R On 15-March-10	11.45	Call	Currency Future	545	539	545	539	0.00
02/10/2009	€ / R On 15-March-10	11.45	Put	Currency Future	483	466	483	466	0.00
02/10/2009	€ / R On 15-March-10	11.55	Call	Currency Future	502	496	502	496	0.00
02/10/2009	€ / R On 15-March-10	11.55	Put	Currency Future	541	523	541	523	0.00
02/10/2009	€ / R On 14-December-09	11.40	Call	Currency Future	297	286	297	286	0.00
02/10/2009	€ / R On 14-December-09	11.40	Put	Currency Future	376	354	376	354	0.00
02/10/2009	€ / R On 15-March-10	11.60	Call	Currency Future	484	478	484	478	0.00
02/10/2009	€ / R On 15-March-10	11.60	Put	Currency Future	572	554	572	554	0.00
02/10/2009	€ / R On 14-December-09	12.50	Call	Currency Future	68	63	68	63	80.00
02/10/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1247	1231	1247	1231	0.00
02/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	449	442	449	442	0.00
02/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	637	619	637	619	0.00
02/10/2009	€ / R On 14-December-09	11.50	Call	Currency Future	260	250	260	250	0.00
02/10/2009	€ / R On 14-December-09	11.50	Put	Currency Future	440	418	440	418	0.00
02/10/2009	€ / R On 15-March-10	11.85	Call	Currency Future	401	394	401	394	0.00
02/10/2009	€ / R On 15-March-10	11.85	Put	Currency Future	739	721	739	721	0.00
02/10/2009	€ / R On 14-December-09	11.70	Call	Currency Future	199	189	199	189	0.00
02/10/2009	€ / R On 14-December-09	11.70	Put	Currency Future	578	557	578	557	0.00
02/10/2009	€ / R On 15-March-10	11.80	Call	Currency Future	416	410	416	410	0.00
02/10/2009	€ / R On 15-March-10	11.80	Put	Currency Future	704	686	704	686	0.00
02/10/2009	€ / R On 14-December-09	11.60	Call	Currency Future	228	218	228	218	0.00
02/10/2009	€ / R On 14-December-09	11.60	Put	Currency Future	507	486	507	486	0.00
02/10/2009	€ / R On 15-March-10	11.90	Call	Currency Future	386	380	386	380	0.00
02/10/2009	€ / R On 15-March-10	11.90	Put	Currency Future	774	757	774	757	0.00
02/10/2009	€ / R On 15-March-10	11.95	Call	Currency Future	372	366	372	366	0.00
02/10/2009	€ / R On 15-March-10	11.95	Put	Currency Future	810	793	810	793	0.00
02/10/2009	€ / R On 14-December-09	11.75	Call	Currency Future	186	177	186	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	11.75	Put	Currency Future	615	595	615	595	0.00
02/10/2009	€ / R On 15-March-10	12.00	Call	Currency Future	359	352	359	352	0.00
02/10/2009	€ / R On 15-March-10	12.00	Put	Currency Future	847	829	847	829	0.00
02/10/2009	€ / R On 14-December-09	11.80	Call	Currency Future	174	165	174	165	0.00
02/10/2009	€ / R On 14-December-09	11.80	Put	Currency Future	653	633	653	633	0.00
02/10/2009	€ / R On 14-December-09	11.65	Call	Currency Future	213	203	213	203	0.00
02/10/2009	€ / R On 14-December-09	11.65	Put	Currency Future	542	521	542	521	0.00
02/10/2009	€ / R On 15-March-10	12.10	Call	Currency Future	334	327	334	327	0.00
02/10/2009	€ / R On 15-March-10	12.10	Put	Currency Future	922	904	922	904	0.00
02/10/2009	€ / R On 14-December-09	11.90	Call	Currency Future	152	143	152	143	0.00
02/10/2009	€ / R On 14-December-09	11.90	Put	Currency Future	731	711	731	711	0.00
02/10/2009	€ / R On 15-March-10	12.60	Call	Currency Future	235	229	235	229	13636.00
02/10/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1324	1306	1324	1306	0.00
02/10/2009	€ / R On 15-March-10	11.00	Call	Currency Future	788	787	788	787	13636.00
02/10/2009	€ / R On 15-March-10	11.00	Put	Currency Future	276	263	276	263	0.00
02/10/2009	€ / R On 14-December-09	11.45	Call	Currency Future	278	267	278	267	0.00
02/10/2009	€ / R On 14-December-09	11.45	Put	Currency Future	407	385	407	385	0.00
02/10/2009	€ / R On 15-March-10	12.05	Call	Currency Future	346	339	346	339	0.00
02/10/2009	€ / R On 15-March-10	12.05	Put	Currency Future	884	866	884	866	0.00
02/10/2009	€ / R On 14-December-09	11.85	Call	Currency Future	162	154	162	154	0.00
02/10/2009	€ / R On 14-December-09	11.85	Put	Currency Future	692	672	692	672	0.00
02/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	449	442	449	442	0.00
02/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	637	619	637	619	0.00
02/10/2009	€ / R On 14-December-09	11.30	Call	Currency Future	341	332	341	332	0.00
02/10/2009	€ / R On 14-December-09	11.30	Put	Currency Future	321	300	321	300	0.00
02/10/2009	€ / R On 14-December-09	11.55	Call	Currency Future	244	233	244	233	0.00
02/10/2009	€ / R On 14-December-09	11.55	Put	Currency Future	473	451	473	451	0.00
02/10/2009	€ / R On 15-March-10	11.75	Call	Currency Future	432	425	432	425	0.00
02/10/2009	€ / R On 15-March-10	11.75	Put	Currency Future	670	652	670	652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	12.15	Call	Currency Future	322	315	322	315	0.00
02/10/2009	€ / R On 15-March-10	12.15	Put	Currency Future	960	942	960	942	0.00
02/10/2009	€ / R On 14-December-09	12.00	Call	Currency Future	132	125	132	125	0.00
02/10/2009	€ / R On 14-December-09	12.00	Put	Currency Future	812	793	812	793	0.00
02/10/2009	€ / R On 15-March-10	12.20	Call	Currency Future	311	304	311	304	0.00
02/10/2009	€ / R On 15-March-10	12.20	Put	Currency Future	999	981	999	981	0.00
02/10/2009	€ / R On 14-December-09	12.05	Call	Currency Future	124	116	124	116	0.00
02/10/2009	€ / R On 14-December-09	12.05	Put	Currency Future	853	834	853	834	0.00
02/10/2009	€ / R On 15-March-10	12.25	Call	Currency Future	300	293	300	293	0.00
02/10/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1038	1020	1038	1020	0.00
02/10/2009	€ / R On 14-December-09	12.10	Call	Currency Future	116	109	116	109	0.00
02/10/2009	€ / R On 14-December-09	12.10	Put	Currency Future	895	877	895	877	0.00
02/10/2009	€ / R On 14-December-09	11.95	Call	Currency Future	142	134	142	134	0.00
02/10/2009	€ / R On 14-December-09	11.95	Put	Currency Future	771	752	771	752	0.00
02/10/2009	€ / R On 14-December-09	12.15	Call	Currency Future	108	102	108	102	0.00
02/10/2009	€ / R On 14-December-09	12.15	Put	Currency Future	937	920	937	920	0.00
02/10/2009	€ / R On 14-December-09	12.25	Call	Currency Future	94	89	94	89	0.00
02/10/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1024	1007	1024	1007	0.00
02/10/2009	€ / R On 14-December-09	12.55	Call	Currency Future	63	59	63	59	0.00
02/10/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1293	1277	1293	1277	0.00
02/10/2009	€ / R On 14-December-09	12.45	Call	Currency Future	72	68	72	68	0.00
02/10/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1202	1186	1202	1186	0.00
02/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	77	72	77	72	0.00
02/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1157	1140	1157	1140	0.00
02/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	56	52	56	52	0.00
02/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1385	1370	1385	1370	0.00
02/10/2009	€ / R On 14-December-09	12.70	Call	Currency Future	52	49	52	49	0.00
02/10/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1431	1417	1431	1417	0.00
02/10/2009	€ / R On 14-December-09	12.75	Call	Currency Future	49	46	49	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1478	1464	1478	1464	0.00
02/10/2009	€ / R On 14-December-09	12.80	Call	Currency Future	46	43	46	43	0.00
02/10/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1525	1511	1525	1511	0.00
02/10/2009	€ / R On 14-December-09	13.00	Call	Currency Future	36	34	36	34	0.00
02/10/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1715	1702	1715	1702	0.00
02/10/2009	€ / R On 14-December-09	13.20	Call	Currency Future	28	27	28	27	0.00
02/10/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1907	1895	1907	1895	0.00
02/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	22	21	22	21	0.00
02/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2102	2089	2102	2089	0.00
02/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	25	24	25	24	0.00
02/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2004	1992	2004	1992	0.00
02/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	24	23	24	23	0.00
02/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2053	2041	2053	2041	0.00
02/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	24	23	24	23	0.00
02/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2053	2041	2053	2041	0.00
02/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	18	17	18	17	0.00
02/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2347	2335	2347	2335	0.00
02/10/2009	€ / R On 14-December-09	13.70	Call	Currency Future	17	16	17	16	0.00
02/10/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2396	2384	2396	2384	0.00
02/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	19	18	19	18	0.00
02/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2298	2286	2298	2286	0.00
02/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	20	18	20	18	0.00
02/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2249	2236	2249	2236	0.00
02/10/2009	€ / R On 14-December-09	13.50	Call	Currency Future	20	19	20	19	0.00
02/10/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2200	2187	2200	2187	0.00
02/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	20	18	20	18	0.00
02/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2249	2236	2249	2236	0.00
02/10/2009	€ / R On 14-December-09	13.45	Call	Currency Future	21	20	21	20	0.00
02/10/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2151	2138	2151	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
02/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	15	14	15	14	0.00
02/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2544	2532	2544	2532	0.00
02/10/2009	€ / R On 14-December-09	13.25	Call	Currency Future	26	25	26	25	0.00
02/10/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1956	1943	1956	1943	0.00
02/10/2009	€ / R On 14-December-09	14.85	Call	Currency Future	7	7	7	7	0.00
02/10/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3537	3525	3537	3525	0.00
02/10/2009	€ / R On 14-December-09	13.75	Call	Currency Future	16	15	16	15	0.00
02/10/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2446	2433	2446	2433	0.00
02/10/2009	€ / R On 14-December-09	13.95	Call	Currency Future	14	13	14	13	0.00
02/10/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2643	2631	2643	2631	0.00
02/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	13	12	13	12	0.00
02/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2742	2730	2742	2730	0.00
02/10/2009	€ / R On 14-December-09	14.15	Call	Currency Future	12	11	12	11	0.00
02/10/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2841	2829	2841	2829	0.00
02/10/2009	€ / R On 14-December-09	14.25	Call	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2940	2928	2940	2928	0.00
02/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	25	24	25	24	0.00
02/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2004	1992	2004	1992	0.00
02/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	22	21	22	21	0.00
02/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2102	2089	2102	2089	0.00
02/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	16	15	16	15	0.00
02/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2495	2483	2495	2483	0.00
02/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	14	13	14	13	0.00
02/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2594	2581	2594	2581	0.00
02/10/2009	€ / R On 14-December-09	14.00	Call	Currency Future	13	12	13	12	0.00
02/10/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2692	2680	2692	2680	0.00
02/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	34	32	34	32	0.00
02/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1763	1750	1763	1750	0.00
02/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	30	28	30	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1859	1846	1859	1846	0.00
02/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	18	17	18	17	0.00
02/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2347	2335	2347	2335	0.00
02/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	30	28	30	28	0.00
02/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1859	1846	1859	1846	0.00
02/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	15	14	15	14	0.00
02/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2544	2532	2544	2532	0.00
02/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	32	30	32	30	0.00
02/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1811	1798	1811	1798	0.00
02/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	16	15	16	15	0.00
02/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2495	2483	2495	2483	0.00
02/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	14	13	14	13	0.00
02/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2594	2581	2594	2581	0.00
02/10/2009	€ / R On 14-December-09	14.10	Call	Currency Future	12	11	12	11	0.00
02/10/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2791	2779	2791	2779	0.00
02/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	13	12	13	12	0.00
02/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2742	2730	2742	2730	0.00
02/10/2009	€ / R On 14-December-09	12.95	Call	Currency Future	38	36	38	36	0.00
02/10/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1667	1654	1667	1654	0.00
02/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	41	38	41	38	0.00
02/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1620	1606	1620	1606	0.00
02/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	32	30	32	30	0.00
02/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1811	1798	1811	1798	0.00
02/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	19	18	19	18	0.00
02/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2298	2286	2298	2286	0.00
02/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	41	38	41	38	0.00
02/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1620	1606	1620	1606	0.00
02/10/2009	€ / R On 14-December-09	12.85	Call	Currency Future	43	41	43	41	0.00
02/10/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1572	1559	1572	1559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	34	32	34	32	0.00
02/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1763	1750	1763	1750	0.00
02/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	59	56	59	56	0.00
02/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1339	1324	1339	1324	0.00
02/10/2009	€ / R On 14-December-09	12.35	Call	Currency Future	83	77	83	77	0.00
02/10/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1112	1095	1112	1095	0.00
02/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	56	52	56	52	0.00
02/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1385	1370	1385	1370	0.00
02/10/2009	€ / R On 14-December-09	12.30	Call	Currency Future	88	83	88	83	0.00
02/10/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1068	1051	1068	1051	0.00
02/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	77	72	77	72	0.00
02/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1157	1140	1157	1140	0.00
02/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	59	56	59	56	0.00
02/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1339	1324	1339	1324	0.00
02/10/2009	€ / R On 14-December-09	10.65	Call	Currency Future	761	766	761	766	0.00
02/10/2009	€ / R On 14-December-09	10.65	Put	Currency Future	90	84	90	84	0.00
02/10/2009	€ / R On 14-December-09	14.65	Call	Currency Future	8	8	8	8	0.00
02/10/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3338	3326	3338	3326	0.00
02/10/2009	€ / R On 14-December-09	10.45	Call	Currency Future	925	933	925	933	0.00
02/10/2009	€ / R On 14-December-09	10.45	Put	Currency Future	54	51	54	51	0.00
02/10/2009	€ / R On 14-December-09	14.75	Call	Currency Future	8	7	8	7	0.00
02/10/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3437	3425	3437	3425	0.00
02/10/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1786	1796	1786	1796	0.00
02/10/2009	€ / R On 14-December-09	9.55	Put	Currency Future	15	14	15	14	0.00
02/10/2009	€ / R On 14-December-09	15.55	Call	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4234	4222	4234	4222	0.00
02/10/2009	€ / R On 14-December-09	17.05	Call	Currency Future	2	1	2	1	0.00
02/10/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5731	5719	5731	5719	0.00
02/10/2009	€ / R On 14-December-09	18.55	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
02/10/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7230	7219	7230	7219	0.00
02/10/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2082	2091	2082	2091	0.00
02/10/2009	€ / R On 14-December-09	9.25	Put	Currency Future	11	9	11	9	0.00
02/10/2009	€ / R On 14-December-09	10.75	Call	Currency Future	684	687	684	687	0.00
02/10/2009	€ / R On 14-December-09	10.75	Put	Currency Future	113	105	113	105	0.00
02/10/2009	€ / R On 14-December-09	15.25	Call	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3935	3923	3935	3923	0.00
02/10/2009	€ / R On 14-December-09	16.75	Call	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5431	5420	5431	5420	0.00
02/10/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6930	6919	6930	6919	0.00
02/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	101	95	101	95	0.00
02/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	980	963	980	963	0.00
02/10/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2229	2239	2229	2239	0.00
02/10/2009	€ / R On 14-December-09	9.10	Put	Currency Future	9	7	9	7	0.00
02/10/2009	€ / R On 14-December-09	10.60	Call	Currency Future	800	807	800	807	0.00
02/10/2009	€ / R On 14-December-09	10.60	Put	Currency Future	80	75	80	75	0.00
02/10/2009	€ / R On 14-December-09	15.10	Call	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3786	3774	3786	3774	0.00
02/10/2009	€ / R On 14-December-09	16.60	Call	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5281	5270	5281	5270	0.00
02/10/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6780	6769	6780	6769	0.00
02/10/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3522	3533	3522	3533	0.00
02/10/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2526	2537	2526	2537	0.00
02/10/2009	€ / R On 14-December-09	8.80	Put	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1541	1551	1541	1551	0.00
02/10/2009	€ / R On 14-December-09	9.80	Put	Currency Future	21	19	21	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
02/10/2009	€ / R On 14-December-09	10.80	Call	Currency Future	647	649	647	649	0.00
02/10/2009	€ / R On 14-December-09	10.80	Put	Currency Future	126	117	126	117	0.00
02/10/2009	€ / R On 14-December-09	14.80	Call	Currency Future	8	7	8	7	0.00
02/10/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3487	3475	3487	3475	0.00
02/10/2009	€ / R On 14-December-09	15.80	Call	Currency Future	4	3	4	3	0.00
02/10/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4483	4471	4483	4471	0.00
02/10/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3621	3632	3621	3632	0.00
02/10/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1	0	1	0	0.00
02/10/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2626	2636	2626	2636	0.00
02/10/2009	€ / R On 14-December-09	8.70	Put	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1639	1648	1639	1648	0.00
02/10/2009	€ / R On 14-December-09	9.70	Put	Currency Future	18	16	18	16	0.00
02/10/2009	€ / R On 14-December-09	10.70	Call	Currency Future	722	726	722	726	0.00
02/10/2009	€ / R On 14-December-09	10.70	Put	Currency Future	101	94	101	94	0.00
02/10/2009	€ / R On 14-December-09	14.70	Call	Currency Future	8	7	8	7	0.00
02/10/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3387	3375	3387	3375	0.00
02/10/2009	€ / R On 14-December-09	15.70	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4384	4372	4384	4372	0.00
02/10/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3671	3682	3671	3682	0.00
02/10/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2675	2686	2675	2686	0.00
02/10/2009	€ / R On 14-December-09	8.65	Put	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1688	1697	1688	1697	0.00
02/10/2009	€ / R On 14-December-09	9.65	Put	Currency Future	17	15	17	15	0.00
02/10/2009	€ / R On 14-December-09	15.65	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4334	4322	4334	4322	0.00
02/10/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3422	3433	3422	3433	0.00
02/10/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2427	2438	2427	2438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	8.90	Put	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1444	1453	1444	1453	0.00
02/10/2009	€ / R On 14-December-09	9.90	Put	Currency Future	23	21	23	21	0.00
02/10/2009	€ / R On 14-December-09	10.90	Call	Currency Future	577	577	577	577	0.00
02/10/2009	€ / R On 14-December-09	10.90	Put	Currency Future	156	145	156	145	0.00
02/10/2009	€ / R On 14-December-09	14.90	Call	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3586	3574	3586	3574	0.00
02/10/2009	€ / R On 14-December-09	15.90	Call	Currency Future	4	3	4	3	0.00
02/10/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4583	4571	4583	4571	0.00
02/10/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3322	3333	3322	3333	0.00
02/10/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2328	2338	2328	2338	0.00
02/10/2009	€ / R On 14-December-09	9.00	Put	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1347	1356	1347	1356	0.00
02/10/2009	€ / R On 14-December-09	10.00	Put	Currency Future	26	24	26	24	0.00
02/10/2009	€ / R On 14-December-09	15.00	Call	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3686	3674	3686	3674	0.00
02/10/2009	€ / R On 14-December-09	16.00	Call	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4683	4671	4683	4671	0.00
02/10/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3222	3233	3222	3233	0.00
02/10/2009	€ / R On 14-December-09	8.10	Put	Currency Future	2	1	2	1	0.00
02/10/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1250	1260	1250	1260	0.00
02/10/2009	€ / R On 14-December-09	10.10	Put	Currency Future	30	28	30	28	0.00
02/10/2009	€ / R On 14-December-09	16.10	Call	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4782	4771	4782	4771	0.00
02/10/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3275	3285	3275	3285	0.00
02/10/2009	€ / R On 15-March-10	8.25	Put	Currency Future	13	12	13	12	0.00
02/10/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2292	2302	2292	2302	0.00
02/10/2009	€ / R On 15-March-10	9.25	Put	Currency Future	30	29	30	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
02/10/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1353	1360	1353	1360	0.00
02/10/2009	€ / R On 15-March-10	10.25	Put	Currency Future	92	87	92	87	0.00
02/10/2009	€ / R On 15-March-10	13.25	Call	Currency Future	156	151	156	151	0.00
02/10/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1895	1878	1895	1878	0.00
02/10/2009	€ / R On 15-March-10	14.25	Call	Currency Future	80	76	80	76	0.00
02/10/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2818	2803	2818	2803	0.00
02/10/2009	€ / R On 15-March-10	15.25	Call	Currency Future	42	38	42	38	0.00
02/10/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3780	3765	3780	3765	0.00
02/10/2009	€ / R On 15-March-10	16.25	Call	Currency Future	23	21	23	21	0.00
02/10/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4761	4748	4761	4748	0.00
02/10/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3272	3283	3272	3283	0.00
02/10/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2279	2289	2279	2289	0.00
02/10/2009	€ / R On 14-December-09	9.05	Put	Currency Future	8	7	8	7	0.00
02/10/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1299	1308	1299	1308	0.00
02/10/2009	€ / R On 14-December-09	10.05	Put	Currency Future	28	26	28	26	0.00
02/10/2009	€ / R On 14-December-09	15.05	Call	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3736	3724	3736	3724	0.00
02/10/2009	€ / R On 14-December-09	16.05	Call	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4733	4721	4733	4721	0.00
02/10/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3324	3335	3324	3335	0.00
02/10/2009	€ / R On 15-March-10	8.20	Put	Currency Future	12	12	12	12	0.00
02/10/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2341	2351	2341	2351	0.00
02/10/2009	€ / R On 15-March-10	9.20	Put	Currency Future	29	28	29	28	0.00
02/10/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1398	1405	1398	1405	0.00
02/10/2009	€ / R On 15-March-10	10.20	Put	Currency Future	86	82	86	82	0.00
02/10/2009	€ / R On 15-March-10	13.20	Call	Currency Future	161	156	161	156	0.00
02/10/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1849	1833	1849	1833	0.00
02/10/2009	€ / R On 15-March-10	14.20	Call	Currency Future	83	78	83	78	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2771	2755	2771	2755	0.00
02/10/2009	€ / R On 15-March-10	15.20	Call	Currency Future	43	40	43	40	0.00
02/10/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3731	3717	3731	3717	0.00
02/10/2009	€ / R On 15-March-10	16.20	Call	Currency Future	24	22	24	22	0.00
02/10/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4712	4699	4712	4699	0.00
02/10/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3423	3433	3423	3433	0.00
02/10/2009	€ / R On 15-March-10	8.10	Put	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2439	2449	2439	2449	0.00
02/10/2009	€ / R On 15-March-10	9.10	Put	Currency Future	27	26	27	26	0.00
02/10/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1488	1496	1488	1496	0.00
02/10/2009	€ / R On 15-March-10	10.10	Put	Currency Future	76	72	76	72	0.00
02/10/2009	€ / R On 15-March-10	11.10	Call	Currency Future	728	726	728	726	0.00
02/10/2009	€ / R On 15-March-10	11.10	Put	Currency Future	316	303	316	303	0.00
02/10/2009	€ / R On 15-March-10	13.10	Call	Currency Future	171	166	171	166	0.00
02/10/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1759	1743	1759	1743	0.00
02/10/2009	€ / R On 15-March-10	14.10	Call	Currency Future	89	84	89	84	0.00
02/10/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2677	2661	2677	2661	0.00
02/10/2009	€ / R On 15-March-10	15.10	Call	Currency Future	46	42	46	42	0.00
02/10/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3634	3619	3634	3619	0.00
02/10/2009	€ / R On 15-March-10	16.10	Call	Currency Future	25	23	25	23	0.00
02/10/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4613	4600	4613	4600	0.00
02/10/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3472	3483	3472	3483	0.00
02/10/2009	€ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2477	2487	2477	2487	0.00
02/10/2009	€ / R On 14-December-09	8.85	Put	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1493	1502	1493	1502	0.00
02/10/2009	€ / R On 14-December-09	9.85	Put	Currency Future	22	20	22	20	0.00
02/10/2009	€ / R On 14-December-09	10.85	Call	Currency Future	611	612	611	612	0.00
02/10/2009	€ / R On 14-December-09	10.85	Put	Currency Future	140	130	140	130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	15.85	Call	Currency Future	4	3	4	3	0.00
02/10/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4533	4521	4533	4521	0.00
02/10/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3472	3483	3472	3483	0.00
02/10/2009	€ / R On 15-March-10	8.05	Put	Currency Future	10	10	10	10	0.00
02/10/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2488	2498	2488	2498	0.00
02/10/2009	€ / R On 15-March-10	9.05	Put	Currency Future	26	25	26	25	0.00
02/10/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1534	1541	1534	1541	0.00
02/10/2009	€ / R On 15-March-10	10.05	Put	Currency Future	72	68	72	68	0.00
02/10/2009	€ / R On 15-March-10	11.05	Call	Currency Future	757	756	757	756	0.00
02/10/2009	€ / R On 15-March-10	11.05	Put	Currency Future	296	283	296	283	0.00
02/10/2009	€ / R On 15-March-10	13.05	Call	Currency Future	176	171	176	171	0.00
02/10/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1715	1698	1715	1698	0.00
02/10/2009	€ / R On 15-March-10	14.05	Call	Currency Future	92	87	92	87	0.00
02/10/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2630	2614	2630	2614	0.00
02/10/2009	€ / R On 15-March-10	15.05	Call	Currency Future	47	44	47	44	0.00
02/10/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3586	3571	3586	3571	0.00
02/10/2009	€ / R On 15-March-10	16.05	Call	Currency Future	26	24	26	24	0.00
02/10/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4564	4551	4564	4551	0.00
02/10/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3373	3384	3373	3384	0.00
02/10/2009	€ / R On 15-March-10	8.15	Put	Currency Future	12	11	12	11	0.00
02/10/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2390	2400	2390	2400	0.00
02/10/2009	€ / R On 15-March-10	9.15	Put	Currency Future	28	27	28	27	0.00
02/10/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1443	1450	1443	1450	0.00
02/10/2009	€ / R On 15-March-10	10.15	Put	Currency Future	81	77	81	77	0.00
02/10/2009	€ / R On 15-March-10	13.15	Call	Currency Future	166	161	166	161	0.00
02/10/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1804	1788	1804	1788	0.00
02/10/2009	€ / R On 15-March-10	14.15	Call	Currency Future	86	81	86	81	0.00
02/10/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2724	2708	2724	2708	0.00
02/10/2009	€ / R On 15-March-10	15.15	Call	Currency Future	45	41	45	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3683	3668	3683	3668	0.00
02/10/2009	€ / R On 15-March-10	16.15	Call	Currency Future	24	22	24	22	0.00
02/10/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4663	4649	4663	4649	0.00
02/10/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3620	3631	3620	3631	0.00
02/10/2009	€ / R On 15-March-10	7.90	Put	Currency Future	9	8	9	8	0.00
02/10/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2635	2645	2635	2645	0.00
02/10/2009	€ / R On 15-March-10	8.90	Put	Currency Future	23	22	23	22	0.00
02/10/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1671	1680	1671	1680	0.00
02/10/2009	€ / R On 15-March-10	9.90	Put	Currency Future	60	57	60	57	0.00
02/10/2009	€ / R On 15-March-10	10.90	Call	Currency Future	851	851	851	851	0.00
02/10/2009	€ / R On 15-March-10	10.90	Put	Currency Future	239	228	239	228	0.00
02/10/2009	€ / R On 15-March-10	12.90	Call	Currency Future	194	188	194	188	0.00
02/10/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1582	1565	1582	1565	0.00
02/10/2009	€ / R On 15-March-10	13.90	Call	Currency Future	102	97	102	97	0.00
02/10/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2490	2474	2490	2474	0.00
02/10/2009	€ / R On 15-March-10	14.90	Call	Currency Future	52	48	52	48	0.00
02/10/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3440	3425	3440	3425	0.00
02/10/2009	€ / R On 15-March-10	15.90	Call	Currency Future	28	26	28	26	0.00
02/10/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4416	4403	4416	4403	0.00
02/10/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3719	3730	3719	3730	0.00
02/10/2009	€ / R On 15-March-10	7.80	Put	Currency Future	8	7	8	7	0.00
02/10/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2733	2744	2733	2744	0.00
02/10/2009	€ / R On 15-March-10	8.80	Put	Currency Future	22	21	22	21	0.00
02/10/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1765	1774	1765	1774	0.00
02/10/2009	€ / R On 15-March-10	9.80	Put	Currency Future	53	51	53	51	0.00
02/10/2009	€ / R On 15-March-10	10.80	Call	Currency Future	917	918	917	918	0.00
02/10/2009	€ / R On 15-March-10	10.80	Put	Currency Future	205	195	205	195	0.00
02/10/2009	€ / R On 15-March-10	12.80	Call	Currency Future	206	201	206	201	0.00
02/10/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1495	1477	1495	1477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	13.80	Call	Currency Future	109	105	109	105	0.00
02/10/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2398	2382	2398	2382	0.00
02/10/2009	€ / R On 15-March-10	14.80	Call	Currency Future	56	52	56	52	0.00
02/10/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3344	3329	3344	3329	0.00
02/10/2009	€ / R On 15-March-10	15.80	Call	Currency Future	30	27	30	27	0.00
02/10/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4318	4304	4318	4304	0.00
02/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3670	3681	3670	3681	0.00
02/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	8	8	8	8	0.00
02/10/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2684	2694	2684	2694	0.00
02/10/2009	€ / R On 15-March-10	8.85	Put	Currency Future	22	21	22	21	0.00
02/10/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1718	1727	1718	1727	0.00
02/10/2009	€ / R On 15-March-10	9.85	Put	Currency Future	56	54	56	54	0.00
02/10/2009	€ / R On 15-March-10	10.85	Call	Currency Future	884	884	884	884	0.00
02/10/2009	€ / R On 15-March-10	10.85	Put	Currency Future	222	211	222	211	0.00
02/10/2009	€ / R On 15-March-10	12.85	Call	Currency Future	200	194	200	194	0.00
02/10/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1538	1521	1538	1521	0.00
02/10/2009	€ / R On 15-March-10	13.85	Call	Currency Future	106	101	106	101	0.00
02/10/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2444	2428	2444	2428	0.00
02/10/2009	€ / R On 15-March-10	14.85	Call	Currency Future	54	50	54	50	0.00
02/10/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3392	3377	3392	3377	0.00
02/10/2009	€ / R On 15-March-10	15.85	Call	Currency Future	29	27	29	27	0.00
02/10/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4367	4353	4367	4353	0.00
02/10/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3522	3532	3522	3532	0.00
02/10/2009	€ / R On 15-March-10	8.00	Put	Currency Future	10	9	10	9	0.00
02/10/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2537	2547	2537	2547	0.00
02/10/2009	€ / R On 15-March-10	9.00	Put	Currency Future	25	24	25	24	0.00
02/10/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1579	1587	1579	1587	0.00
02/10/2009	€ / R On 15-March-10	10.00	Put	Currency Future	67	64	67	64	0.00
02/10/2009	€ / R On 15-March-10	13.00	Call	Currency Future	182	176	182	176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1670	1653	1670	1653	0.00
02/10/2009	€ / R On 15-March-10	14.00	Call	Currency Future	95	91	95	91	0.00
02/10/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2583	2568	2583	2568	0.00
02/10/2009	€ / R On 15-March-10	15.00	Call	Currency Future	49	45	49	45	0.00
02/10/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3537	3522	3537	3522	0.00
02/10/2009	€ / R On 15-March-10	16.00	Call	Currency Future	27	24	27	24	0.00
02/10/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4515	4501	4515	4501	0.00
02/10/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3571	3582	3571	3582	0.00
02/10/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1	0	1	0	0.00
02/10/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2576	2587	2576	2587	0.00
02/10/2009	€ / R On 14-December-09	8.75	Put	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1590	1599	1590	1599	0.00
02/10/2009	€ / R On 14-December-09	9.75	Put	Currency Future	19	17	19	17	0.00
02/10/2009	€ / R On 14-December-09	15.75	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4433	4422	4433	4422	0.00
02/10/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3571	3582	3571	3582	0.00
02/10/2009	€ / R On 15-March-10	7.95	Put	Currency Future	9	9	9	9	0.00
02/10/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2586	2596	2586	2596	0.00
02/10/2009	€ / R On 15-March-10	8.95	Put	Currency Future	24	23	24	23	0.00
02/10/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1625	1634	1625	1634	0.00
02/10/2009	€ / R On 15-March-10	9.95	Put	Currency Future	63	61	63	61	0.00
02/10/2009	€ / R On 15-March-10	10.95	Call	Currency Future	819	818	819	818	0.00
02/10/2009	€ / R On 15-March-10	10.95	Put	Currency Future	257	245	257	245	0.00
02/10/2009	€ / R On 15-March-10	12.95	Call	Currency Future	188	182	188	182	0.00
02/10/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1626	1609	1626	1609	0.00
02/10/2009	€ / R On 15-March-10	13.95	Call	Currency Future	98	94	98	94	0.00
02/10/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2537	2521	2537	2521	0.00
02/10/2009	€ / R On 15-March-10	14.95	Call	Currency Future	51	47	51	47	0.00
02/10/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3489	3474	3489	3474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	15.95	Call	Currency Future	27	25	27	25	0.00
02/10/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4466	4452	4466	4452	0.00
02/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3721	3732	3721	3732	0.00
02/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2725	2736	2725	2736	0.00
02/10/2009	€ / R On 14-December-09	8.60	Put	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1737	1746	1737	1746	0.00
02/10/2009	€ / R On 14-December-09	9.60	Put	Currency Future	16	14	16	14	0.00
02/10/2009	€ / R On 14-December-09	15.60	Call	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4284	4272	4284	4272	0.00
02/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3721	3732	3721	3732	0.00
02/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3769	3780	3769	3780	0.00
02/10/2009	€ / R On 15-March-10	7.75	Put	Currency Future	7	7	7	7	0.00
02/10/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2783	2793	2783	2793	0.00
02/10/2009	€ / R On 15-March-10	8.75	Put	Currency Future	21	20	21	20	0.00
02/10/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1811	1821	1811	1821	0.00
02/10/2009	€ / R On 15-March-10	9.75	Put	Currency Future	50	48	50	48	0.00
02/10/2009	€ / R On 15-March-10	10.75	Call	Currency Future	952	953	952	953	0.00
02/10/2009	€ / R On 15-March-10	10.75	Put	Currency Future	190	180	190	180	0.00
02/10/2009	€ / R On 15-March-10	12.75	Call	Currency Future	213	207	213	207	0.00
02/10/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1451	1434	1451	1434	0.00
02/10/2009	€ / R On 15-March-10	13.75	Call	Currency Future	113	109	113	109	0.00
02/10/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2352	2336	2352	2336	0.00
02/10/2009	€ / R On 15-March-10	14.75	Call	Currency Future	57	54	57	54	0.00
02/10/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3296	3280	3296	3280	0.00
02/10/2009	€ / R On 15-March-10	15.75	Call	Currency Future	31	28	31	28	0.00
02/10/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4269	4255	4269	4255	0.00
02/10/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3821	3832	3821	3832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2824	2835	2824	2835	0.00
02/10/2009	€ / R On 14-December-09	8.50	Put	Currency Future	4	3	4	3	0.00
02/10/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1835	1845	1835	1845	0.00
02/10/2009	€ / R On 14-December-09	9.50	Put	Currency Future	15	13	15	13	0.00
02/10/2009	€ / R On 14-December-09	10.50	Call	Currency Future	883	890	883	890	0.00
02/10/2009	€ / R On 14-December-09	10.50	Put	Currency Future	62	58	62	58	0.00
02/10/2009	€ / R On 14-December-09	14.50	Call	Currency Future	9	8	9	8	0.00
02/10/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3188	3176	3188	3176	0.00
02/10/2009	€ / R On 14-December-09	15.50	Call	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4184	4172	4184	4172	0.00
02/10/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3819	3829	3819	3829	0.00
02/10/2009	€ / R On 15-March-10	7.70	Put	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2832	2842	2832	2842	0.00
02/10/2009	€ / R On 15-March-10	8.70	Put	Currency Future	20	19	20	19	0.00
02/10/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1858	1868	1858	1868	0.00
02/10/2009	€ / R On 15-March-10	9.70	Put	Currency Future	47	45	47	45	0.00
02/10/2009	€ / R On 15-March-10	10.70	Call	Currency Future	987	989	987	989	0.00
02/10/2009	€ / R On 15-March-10	10.70	Put	Currency Future	175	166	175	166	0.00
02/10/2009	€ / R On 15-March-10	12.70	Call	Currency Future	220	214	220	214	0.00
02/10/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1409	1391	1409	1391	0.00
02/10/2009	€ / R On 15-March-10	13.70	Call	Currency Future	117	113	117	113	0.00
02/10/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2306	2290	2306	2290	0.00
02/10/2009	€ / R On 15-March-10	14.70	Call	Currency Future	59	55	59	55	0.00
02/10/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3248	3232	3248	3232	0.00
02/10/2009	€ / R On 15-March-10	15.70	Call	Currency Future	32	29	32	29	0.00
02/10/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4220	4206	4220	4206	0.00
02/10/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4021	4032	4021	4032	0.00
02/10/2009	€ / R On 14-December-09	7.30	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
02/10/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3023	3034	3023	3034	0.00
02/10/2009	€ / R On 14-December-09	8.30	Put	Currency Future	3	2	3	2	0.00
02/10/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2032	2042	2032	2042	0.00
02/10/2009	€ / R On 14-December-09	9.30	Put	Currency Future	12	10	12	10	0.00
02/10/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1059	1069	1059	1069	0.00
02/10/2009	€ / R On 14-December-09	10.30	Put	Currency Future	38	37	38	37	0.00
02/10/2009	€ / R On 14-December-09	14.30	Call	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2990	2978	2990	2978	0.00
02/10/2009	€ / R On 14-December-09	15.30	Call	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3985	3973	3985	3973	0.00
02/10/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4017	4028	4017	4028	0.00
02/10/2009	€ / R On 15-March-10	7.50	Put	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3029	3040	3029	3040	0.00
02/10/2009	€ / R On 15-March-10	8.50	Put	Currency Future	17	16	17	16	0.00
02/10/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2048	2058	2048	2058	0.00
02/10/2009	€ / R On 15-March-10	9.50	Put	Currency Future	36	35	36	35	0.00
02/10/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1135	1139	1135	1139	0.00
02/10/2009	€ / R On 15-March-10	10.50	Put	Currency Future	124	116	124	116	0.00
02/10/2009	€ / R On 15-March-10	12.50	Call	Currency Future	252	246	252	246	0.00
02/10/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1240	1222	1240	1222	0.00
02/10/2009	€ / R On 15-March-10	13.50	Call	Currency Future	136	131	136	131	0.00
02/10/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2124	2108	2124	2108	0.00
02/10/2009	€ / R On 15-March-10	14.50	Call	Currency Future	68	64	68	64	0.00
02/10/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3056	3040	3056	3040	0.00
02/10/2009	€ / R On 15-March-10	15.50	Call	Currency Future	36	33	36	33	0.00
02/10/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4024	4010	4024	4010	0.00
02/10/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4121	4132	4121	4132	0.00
02/10/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3123	3134	3123	3134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	8.20	Put	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2131	2141	2131	2141	0.00
02/10/2009	€ / R On 14-December-09	9.20	Put	Currency Future	10	9	10	9	0.00
02/10/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1154	1164	1154	1164	0.00
02/10/2009	€ / R On 14-December-09	10.20	Put	Currency Future	34	32	34	32	0.00
02/10/2009	€ / R On 14-December-09	14.20	Call	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2891	2878	2891	2878	0.00
02/10/2009	€ / R On 14-December-09	15.20	Call	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3885	3873	3885	3873	0.00
02/10/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4166	4177	4166	4177	0.00
02/10/2009	€ / R On 15-March-10	7.35	Put	Currency Future	4	3	4	3	0.00
02/10/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3176	3187	3176	3187	0.00
02/10/2009	€ / R On 15-March-10	8.35	Put	Currency Future	15	14	15	14	0.00
02/10/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2194	2204	2194	2204	0.00
02/10/2009	€ / R On 15-March-10	9.35	Put	Currency Future	32	31	32	31	0.00
02/10/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1265	1271	1265	1271	0.00
02/10/2009	€ / R On 15-March-10	10.35	Put	Currency Future	103	97	103	97	0.00
02/10/2009	€ / R On 15-March-10	12.35	Call	Currency Future	279	273	279	273	0.00
02/10/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1118	1100	1118	1100	0.00
02/10/2009	€ / R On 15-March-10	13.35	Call	Currency Future	148	143	148	143	0.00
02/10/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1986	1970	1986	1970	0.00
02/10/2009	€ / R On 15-March-10	14.35	Call	Currency Future	75	71	75	71	0.00
02/10/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2913	2897	2913	2897	0.00
02/10/2009	€ / R On 15-March-10	15.35	Call	Currency Future	40	36	40	36	0.00
02/10/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3878	3863	3878	3863	0.00
02/10/2009	€ / R On 14-December-09	17.20	Call	Currency Future	2	1	2	1	0.00
02/10/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5881	5869	5881	5869	0.00
02/10/2009	€ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7880	7869	7880	7869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	17.35	Call	Currency Future	13	12	13	12	0.00
02/10/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5851	5839	5851	5839	0.00
02/10/2009	€ / R On 15-March-10	19.35	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7844	7833	7844	7833	0.00
02/10/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5981	5969	5981	5969	0.00
02/10/2009	€ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7980	7969	7980	7969	0.00
02/10/2009	€ / R On 15-March-10	17.50	Call	Currency Future	12	11	12	11	0.00
02/10/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6000	5988	6000	5988	0.00
02/10/2009	€ / R On 15-March-10	19.50	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7994	7982	7994	7982	0.00
02/10/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3921	3932	3921	3932	0.00
02/10/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2924	2935	2924	2935	0.00
02/10/2009	€ / R On 14-December-09	8.40	Put	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1934	1943	1934	1943	0.00
02/10/2009	€ / R On 14-December-09	9.40	Put	Currency Future	13	11	13	11	0.00
02/10/2009	€ / R On 14-December-09	10.40	Call	Currency Future	968	977	968	977	0.00
02/10/2009	€ / R On 14-December-09	10.40	Put	Currency Future	47	45	47	45	0.00
02/10/2009	€ / R On 14-December-09	15.40	Call	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4085	4073	4085	4073	0.00
02/10/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6081	6069	6081	6069	0.00
02/10/2009	€ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8080	8069	8080	8069	0.00
02/10/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3918	3929	3918	3929	0.00
02/10/2009	€ / R On 15-March-10	7.60	Put	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2931	2941	2931	2941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	8.60	Put	Currency Future	19	18	19	18	0.00
02/10/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1953	1963	1953	1963	0.00
02/10/2009	€ / R On 15-March-10	9.60	Put	Currency Future	41	40	41	40	0.00
02/10/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1060	1063	1060	1063	0.00
02/10/2009	€ / R On 15-March-10	10.60	Put	Currency Future	148	140	148	140	0.00
02/10/2009	€ / R On 15-March-10	13.60	Call	Currency Future	126	122	126	122	0.00
02/10/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2214	2198	2214	2198	0.00
02/10/2009	€ / R On 15-March-10	15.60	Call	Currency Future	34	31	34	31	0.00
02/10/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4122	4108	4122	4108	0.00
02/10/2009	€ / R On 15-March-10	17.60	Call	Currency Future	11	11	11	11	0.00
02/10/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6099	6088	6099	6088	0.00
02/10/2009	€ / R On 15-March-10	19.60	Call	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8094	8082	8094	8082	0.00
02/10/2009	€ / R On 14-December-09	17.50	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6181	6169	6181	6169	0.00
02/10/2009	€ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8180	8169	8180	8169	0.00
02/10/2009	€ / R On 15-March-10	17.70	Call	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6199	6187	6199	6187	0.00
02/10/2009	€ / R On 15-March-10	19.70	Call	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8193	8182	8193	8182	0.00
02/10/2009	€ / R On 14-December-09	17.65	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6330	6319	6330	6319	0.00
02/10/2009	€ / R On 14-December-09	19.65	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8330	8319	8330	8319	0.00
02/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3670	3681	3670	3681	0.00
02/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	8	8	8	8	0.00
02/10/2009	€ / R On 15-March-10	17.85	Call	Currency Future	10	10	10	10	0.00
02/10/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6348	6337	6348	6337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	19.85	Call	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8343	8331	8343	8331	0.00
02/10/2009	€ / R On 14-December-09	17.75	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6430	6419	6430	6419	0.00
02/10/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8430	8418	8430	8418	0.00
02/10/2009	€ / R On 15-March-10	17.95	Call	Currency Future	10	9	10	9	0.00
02/10/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6448	6436	6448	6436	0.00
02/10/2009	€ / R On 15-March-10	19.95	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8442	8431	8442	8431	0.00
02/10/2009	€ / R On 14-December-09	17.90	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6580	6569	6580	6569	0.00
02/10/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8580	8568	8580	8568	0.00
02/10/2009	€ / R On 15-March-10	18.10	Call	Currency Future	9	9	9	9	0.00
02/10/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6597	6586	6597	6586	0.00
02/10/2009	€ / R On 15-March-10	20.10	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8592	8580	8592	8580	0.00
02/10/2009	€ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6530	6519	6530	6519	0.00
02/10/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8530	8518	8530	8518	0.00
02/10/2009	€ / R On 15-March-10	18.05	Call	Currency Future	9	9	9	9	0.00
02/10/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6548	6536	6548	6536	0.00
02/10/2009	€ / R On 15-March-10	20.05	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8542	8531	8542	8531	0.00
02/10/2009	€ / R On 14-December-09	17.60	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6280	6269	6280	6269	0.00
02/10/2009	€ / R On 14-December-09	19.60	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
02/10/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8280	8269	8280	8269	0.00
02/10/2009	€ / R On 15-March-10	17.80	Call	Currency Future	10	10	10	10	0.00
02/10/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6299	6287	6299	6287	0.00
02/10/2009	€ / R On 15-March-10	19.80	Call	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8293	8281	8293	8281	0.00
02/10/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4071	4082	4071	4082	0.00
02/10/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3073	3084	3073	3084	0.00
02/10/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1107	1116	1107	1116	0.00
02/10/2009	€ / R On 14-December-09	10.25	Put	Currency Future	36	34	36	34	0.00
02/10/2009	€ / R On 14-December-09	17.25	Call	Currency Future	2	1	2	1	0.00
02/10/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5931	5919	5931	5919	0.00
02/10/2009	€ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7930	7919	7930	7919	0.00
02/10/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4066	4078	4066	4078	0.00
02/10/2009	€ / R On 15-March-10	7.45	Put	Currency Future	5	4	5	4	0.00
02/10/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3078	3089	3078	3089	0.00
02/10/2009	€ / R On 15-March-10	8.45	Put	Currency Future	16	16	16	16	0.00
02/10/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2097	2107	2097	2107	0.00
02/10/2009	€ / R On 15-March-10	9.45	Put	Currency Future	35	34	35	34	0.00
02/10/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1178	1183	1178	1183	0.00
02/10/2009	€ / R On 15-March-10	10.45	Put	Currency Future	116	110	116	110	0.00
02/10/2009	€ / R On 15-March-10	13.45	Call	Currency Future	139	135	139	135	0.00
02/10/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2078	2062	2078	2062	0.00
02/10/2009	€ / R On 15-March-10	15.45	Call	Currency Future	37	34	37	34	0.00
02/10/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3975	3961	3975	3961	0.00
02/10/2009	€ / R On 15-March-10	17.45	Call	Currency Future	12	11	12	11	0.00
02/10/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5950	5938	5950	5938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	19.45	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7944	7933	7944	7933	0.00
02/10/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3971	3982	3971	3982	0.00
02/10/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2974	2985	2974	2985	0.00
02/10/2009	€ / R On 14-December-09	8.35	Put	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1983	1993	1983	1993	0.00
02/10/2009	€ / R On 14-December-09	9.35	Put	Currency Future	12	11	12	11	0.00
02/10/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1012	1021	1012	1021	0.00
02/10/2009	€ / R On 14-December-09	10.35	Put	Currency Future	41	39	41	39	0.00
02/10/2009	€ / R On 14-December-09	15.35	Call	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4035	4023	4035	4023	0.00
02/10/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6031	6019	6031	6019	0.00
02/10/2009	€ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8030	8019	8030	8019	0.00
02/10/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4116	4127	4116	4127	0.00
02/10/2009	€ / R On 15-March-10	7.40	Put	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3127	3138	3127	3138	0.00
02/10/2009	€ / R On 15-March-10	8.40	Put	Currency Future	16	15	16	15	0.00
02/10/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2145	2156	2145	2156	0.00
02/10/2009	€ / R On 15-March-10	9.40	Put	Currency Future	34	33	34	33	0.00
02/10/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1221	1227	1221	1227	0.00
02/10/2009	€ / R On 15-March-10	10.40	Put	Currency Future	110	103	110	103	0.00
02/10/2009	€ / R On 15-March-10	13.40	Call	Currency Future	143	139	143	139	0.00
02/10/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2032	2016	2032	2016	0.00
02/10/2009	€ / R On 15-March-10	15.40	Call	Currency Future	38	35	38	35	0.00
02/10/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3927	3912	3927	3912	0.00
02/10/2009	€ / R On 15-March-10	17.40	Call	Currency Future	12	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5901	5889	5901	5889	0.00
02/10/2009	€ / R On 15-March-10	19.40	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7894	7883	7894	7883	0.00
02/10/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3967	3978	3967	3978	0.00
02/10/2009	€ / R On 15-March-10	7.55	Put	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2980	2990	2980	2990	0.00
02/10/2009	€ / R On 15-March-10	8.55	Put	Currency Future	18	17	18	17	0.00
02/10/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2000	2011	2000	2011	0.00
02/10/2009	€ / R On 15-March-10	9.55	Put	Currency Future	39	37	39	37	0.00
02/10/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1097	1101	1097	1101	0.00
02/10/2009	€ / R On 15-March-10	10.55	Put	Currency Future	135	128	135	128	0.00
02/10/2009	€ / R On 15-March-10	13.55	Call	Currency Future	131	126	131	126	0.00
02/10/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2169	2153	2169	2153	0.00
02/10/2009	€ / R On 15-March-10	15.55	Call	Currency Future	35	32	35	32	0.00
02/10/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4073	4059	4073	4059	0.00
02/10/2009	€ / R On 15-March-10	17.55	Call	Currency Future	11	11	11	11	0.00
02/10/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6050	6038	6050	6038	0.00
02/10/2009	€ / R On 15-March-10	19.55	Call	Currency Future	6	5	6	5	0.00
02/10/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8044	8032	8044	8032	0.00
02/10/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3871	3882	3871	3882	0.00
02/10/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2874	2885	2874	2885	0.00
02/10/2009	€ / R On 14-December-09	8.45	Put	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1885	1894	1885	1894	0.00
02/10/2009	€ / R On 14-December-09	9.45	Put	Currency Future	14	12	14	12	0.00
02/10/2009	€ / R On 14-December-09	15.45	Call	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4134	4123	4134	4123	0.00
02/10/2009	€ / R On 14-December-09	17.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6131	6119	6131	6119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8130	8119	8130	8119	0.00
02/10/2009	€ / R On 15-March-10	17.75	Call	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6249	6237	6249	6237	0.00
02/10/2009	€ / R On 15-March-10	19.75	Call	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8243	8232	8243	8232	0.00
02/10/2009	€ / R On 14-December-09	17.80	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6480	6469	6480	6469	0.00
02/10/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8480	8468	8480	8468	0.00
02/10/2009	€ / R On 15-March-10	18.00	Call	Currency Future	10	9	10	9	0.00
02/10/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6498	6486	6498	6486	0.00
02/10/2009	€ / R On 15-March-10	20.00	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8492	8481	8492	8481	0.00
02/10/2009	€ / R On 14-December-09	17.70	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6380	6369	6380	6369	0.00
02/10/2009	€ / R On 14-December-09	19.70	Call	Currency Future	1	0	1	0	0.00
02/10/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8380	8368	8380	8368	0.00
02/10/2009	€ / R On 15-March-10	17.90	Call	Currency Future	10	10	10	10	0.00
02/10/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6398	6386	6398	6386	0.00
02/10/2009	€ / R On 15-March-10	19.90	Call	Currency Future	4	4	4	4	0.00
02/10/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8393	8381	8393	8381	0.00
02/10/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3868	3879	3868	3879	0.00
02/10/2009	€ / R On 15-March-10	7.65	Put	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2881	2892	2881	2892	0.00
02/10/2009	€ / R On 15-March-10	8.65	Put	Currency Future	19	18	19	18	0.00
02/10/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1906	1915	1906	1915	0.00
02/10/2009	€ / R On 15-March-10	9.65	Put	Currency Future	44	42	44	42	0.00
02/10/2009	€ / R On 15-March-10	10.65	Call	Currency Future	1023	1025	1023	1025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 15-March-10	10.65	Put	Currency Future	161	152	161	152	0.00
02/10/2009	€ / R On 15-March-10	11.65	Call	Currency Future	466	459	466	459	0.00
02/10/2009	€ / R On 15-March-10	11.65	Put	Currency Future	604	586	604	586	0.00
02/10/2009	€ / R On 15-March-10	13.65	Call	Currency Future	122	117	122	117	0.00
02/10/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2260	2244	2260	2244	0.00
02/10/2009	€ / R On 15-March-10	15.65	Call	Currency Future	33	30	33	30	0.00
02/10/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4171	4157	4171	4157	0.00
02/10/2009	€ / R On 15-March-10	17.65	Call	Currency Future	11	11	11	11	0.00
02/10/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6149	6137	6149	6137	0.00
02/10/2009	€ / R On 15-March-10	19.65	Call	Currency Future	5	5	5	5	0.00
02/10/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8143	8132	8143	8132	0.00
02/10/2009	€ / R On 14-December-09	7.10	Call	Currency Future	4221	4232	4221	4232	0.00
02/10/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	17.10	Call	Currency Future	2	1	2	1	0.00
02/10/2009	€ / R On 14-December-09	17.10	Put	Currency Future	5781	5769	5781	5769	0.00
02/10/2009	€ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.10	Put	Currency Future	7780	7769	7780	7769	0.00
02/10/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4265	4276	4265	4276	0.00
02/10/2009	€ / R On 15-March-10	7.25	Put	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 15-March-10	17.25	Call	Currency Future	13	13	13	13	0.00
02/10/2009	€ / R On 15-March-10	17.25	Put	Currency Future	5752	5739	5752	5739	0.00
02/10/2009	€ / R On 15-March-10	19.25	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7745	7733	7745	7733	0.00
02/10/2009	€ / R On 14-December-09	7.15	Call	Currency Future	4171	4182	4171	4182	0.00
02/10/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	8.15	Call	Currency Future	3173	3184	3173	3184	0.00
02/10/2009	€ / R On 14-December-09	8.15	Put	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	9.15	Call	Currency Future	2180	2190	2180	2190	0.00
02/10/2009	€ / R On 14-December-09	9.15	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
02/10/2009	€ / R On 14-December-09	10.15	Call	Currency Future	1202	1212	1202	1212	0.00
02/10/2009	€ / R On 14-December-09	10.15	Put	Currency Future	31	30	31	30	0.00
02/10/2009	€ / R On 14-December-09	15.15	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 14-December-09	15.15	Put	Currency Future	3836	3824	3836	3824	0.00
02/10/2009	€ / R On 14-December-09	17.15	Call	Currency Future	2	1	2	1	0.00
02/10/2009	€ / R On 14-December-09	17.15	Put	Currency Future	5831	5819	5831	5819	0.00
02/10/2009	€ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.15	Put	Currency Future	7830	7819	7830	7819	0.00
02/10/2009	€ / R On 15-March-10	7.30	Call	Currency Future	4215	4226	4215	4226	0.00
02/10/2009	€ / R On 15-March-10	7.30	Put	Currency Future	3	3	3	3	0.00
02/10/2009	€ / R On 15-March-10	8.30	Call	Currency Future	3226	3236	3226	3236	0.00
02/10/2009	€ / R On 15-March-10	8.30	Put	Currency Future	14	13	14	13	0.00
02/10/2009	€ / R On 15-March-10	9.30	Call	Currency Future	2243	2253	2243	2253	0.00
02/10/2009	€ / R On 15-March-10	9.30	Put	Currency Future	31	30	31	30	0.00
02/10/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1309	1315	1309	1315	0.00
02/10/2009	€ / R On 15-March-10	10.30	Put	Currency Future	97	92	97	92	0.00
02/10/2009	€ / R On 15-March-10	13.30	Call	Currency Future	152	147	152	147	0.00
02/10/2009	€ / R On 15-March-10	13.30	Put	Currency Future	1940	1924	1940	1924	0.00
02/10/2009	€ / R On 15-March-10	15.30	Call	Currency Future	41	37	41	37	0.00
02/10/2009	€ / R On 15-March-10	15.30	Put	Currency Future	3829	3814	3829	3814	0.00
02/10/2009	€ / R On 15-March-10	17.30	Call	Currency Future	13	12	13	12	0.00
02/10/2009	€ / R On 15-March-10	17.30	Put	Currency Future	5801	5789	5801	5789	0.00
02/10/2009	€ / R On 15-March-10	19.30	Call	Currency Future	6	6	6	6	0.00
02/10/2009	€ / R On 15-March-10	19.30	Put	Currency Future	7794	7783	7794	7783	0.00
02/10/2009	€ / R On 14-June-10	12.00	Call	Currency Future	562	558	562	558	0.00
02/10/2009	€ / R On 14-June-10	12.00	Put	Currency Future	858	843	858	843	0.00
02/10/2009	€ / R On 14-June-10	12.10	Call	Currency Future	531	527	531	527	0.00
02/10/2009	€ / R On 14-June-10	12.10	Put	Currency Future	928	912	928	912	0.00
02/10/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4271	4282	4271	4282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7730	7719	7730	7719	0.00
02/10/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4321	4332	4321	4332	0.00
02/10/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	17.00	Call	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5681	5670	5681	5670	0.00
02/10/2009	€ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7680	7669	7680	7669	0.00
02/10/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4364	4375	4364	4375	0.00
02/10/2009	€ / R On 15-March-10	7.15	Put	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 15-March-10	17.15	Call	Currency Future	14	13	14	13	0.00
02/10/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5652	5640	5652	5640	0.00
02/10/2009	€ / R On 15-March-10	19.15	Call	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7645	7633	7645	7633	0.00
02/10/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4371	4382	4371	4382	0.00
02/10/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
02/10/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3372	3383	3372	3383	0.00
02/10/2009	€ / R On 14-December-09	7.95	Put	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2378	2388	2378	2388	0.00
02/10/2009	€ / R On 14-December-09	8.95	Put	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1395	1405	1395	1405	0.00
02/10/2009	€ / R On 14-December-09	9.95	Put	Currency Future	25	23	25	23	0.00
02/10/2009	€ / R On 14-December-09	14.95	Call	Currency Future	7	6	7	6	0.00
02/10/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3636	3624	3636	3624	0.00
02/10/2009	€ / R On 14-December-09	16.95	Call	Currency Future	2	2	2	2	0.00
02/10/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5631	5620	5631	5620	0.00
02/10/2009	€ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
02/10/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7630	7619	7630	7619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-June-10	7.50	Call	Currency Future	4213	4225	4213	4225	0.00
02/10/2009	€ / R On 14-June-10	7.50	Put	Currency Future	10	9	10	9	0.00
02/10/2009	€ / R On 14-June-10	8.50	Call	Currency Future	3228	3240	3228	3240	0.00
02/10/2009	€ / R On 14-June-10	8.50	Put	Currency Future	25	25	25	25	0.00
02/10/2009	€ / R On 14-June-10	9.50	Call	Currency Future	2250	2261	2250	2261	0.00
02/10/2009	€ / R On 14-June-10	9.50	Put	Currency Future	46	46	46	46	0.00
02/10/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1370	1377	1370	1377	0.00
02/10/2009	€ / R On 14-June-10	10.50	Put	Currency Future	166	161	166	161	0.00
02/10/2009	€ / R On 14-June-10	13.50	Call	Currency Future	266	261	266	261	0.00
02/10/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2062	2046	2062	2046	0.00
02/10/2009	€ / R On 14-June-10	15.50	Call	Currency Future	118	115	118	115	0.00
02/10/2009	€ / R On 14-June-10	15.50	Put	Currency Future	3914	3900	3914	3900	0.00
02/10/2009	€ / R On 14-June-10	17.50	Call	Currency Future	54	52	54	52	0.00
02/10/2009	€ / R On 14-June-10	17.50	Put	Currency Future	5851	5837	5851	5837	0.00
02/10/2009	€ / R On 14-June-10	19.50	Call	Currency Future	14	14	14	14	0.00
02/10/2009	€ / R On 14-June-10	19.50	Put	Currency Future	7811	7799	7811	7799	0.00
02/10/2009	€ / R On 14-June-10	7.45	Call	Currency Future	4262	4274	4262	4274	0.00
02/10/2009	€ / R On 14-June-10	7.45	Put	Currency Future	9	9	9	9	0.00
02/10/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3278	3289	3278	3289	0.00
02/10/2009	€ / R On 14-June-10	8.45	Put	Currency Future	24	24	24	24	0.00
02/10/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2298	2310	2298	2310	0.00
02/10/2009	€ / R On 14-June-10	9.45	Put	Currency Future	45	44	45	44	0.00
02/10/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1409	1417	1409	1417	0.00
02/10/2009	€ / R On 14-June-10	10.45	Put	Currency Future	156	152	156	152	0.00
02/10/2009	€ / R On 14-June-10	13.45	Call	Currency Future	272	267	272	267	0.00
02/10/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2018	2002	2018	2002	0.00
02/10/2009	€ / R On 14-June-10	15.45	Call	Currency Future	120	117	120	117	0.00
02/10/2009	€ / R On 14-June-10	15.45	Put	Currency Future	3866	3852	3866	3852	0.00
02/10/2009	€ / R On 14-June-10	17.45	Call	Currency Future	55	53	55	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
02/10/2009	€ / R On 14-June-10	17.45	Put	Currency Future	5802	5788	5802	5788	0.00
02/10/2009	€ / R On 14-June-10	19.45	Call	Currency Future	15	15	15	15	0.00
02/10/2009	€ / R On 14-June-10	19.45	Put	Currency Future	7761	7749	7761	7749	0.00
02/10/2009	€ / R On 14-June-10	7.55	Call	Currency Future	4164	4176	4164	4176	0.00
02/10/2009	€ / R On 14-June-10	7.55	Put	Currency Future	11	10	11	10	0.00
02/10/2009	€ / R On 14-June-10	8.55	Call	Currency Future	3179	3191	3179	3191	0.00
02/10/2009	€ / R On 14-June-10	8.55	Put	Currency Future	26	25	26	25	0.00
02/10/2009	€ / R On 14-June-10	9.55	Call	Currency Future	2201	2212	2201	2212	0.00
02/10/2009	€ / R On 14-June-10	9.55	Put	Currency Future	47	47	47	47	0.00
02/10/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1331	1337	1331	1337	0.00
02/10/2009	€ / R On 14-June-10	10.55	Put	Currency Future	177	172	177	172	0.00
02/10/2009	€ / R On 14-June-10	13.55	Call	Currency Future	260	256	260	256	0.00
02/10/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2107	2091	2107	2091	0.00
02/10/2009	€ / R On 14-June-10	15.55	Call	Currency Future	116	113	116	113	0.00
02/10/2009	€ / R On 14-June-10	15.55	Put	Currency Future	3962	3948	3962	3948	0.00
02/10/2009	€ / R On 14-June-10	17.55	Call	Currency Future	53	51	53	51	0.00
02/10/2009	€ / R On 14-June-10	17.55	Put	Currency Future	5900	5886	5900	5886	0.00
02/10/2009	€ / R On 14-June-10	19.55	Call	Currency Future	14	14	14	14	0.00
02/10/2009	€ / R On 14-June-10	19.55	Put	Currency Future	7860	7848	7860	7848	0.00
02/10/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4312	4323	4312	4323	0.00
02/10/2009	€ / R On 14-June-10	7.40	Put	Currency Future	8	8	8	8	0.00
02/10/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3327	3338	3327	3338	0.00
02/10/2009	€ / R On 14-June-10	8.40	Put	Currency Future	23	23	23	23	0.00
02/10/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2347	2358	2347	2358	0.00
02/10/2009	€ / R On 14-June-10	9.40	Put	Currency Future	43	43	43	43	0.00
02/10/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1450	1457	1450	1457	0.00
02/10/2009	€ / R On 14-June-10	10.40	Put	Currency Future	146	142	146	142	0.00
02/10/2009	€ / R On 14-June-10	13.40	Call	Currency Future	278	273	278	273	0.00
02/10/2009	€ / R On 14-June-10	13.40	Put	Currency Future	1974	1958	1974	1958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-June-10	15.40	Call	Currency Future	122	119	122	119	0.00
02/10/2009	€ / R On 14-June-10	15.40	Put	Currency Future	3819	3804	3819	3804	0.00
02/10/2009	€ / R On 14-June-10	17.40	Call	Currency Future	56	54	56	54	0.00
02/10/2009	€ / R On 14-June-10	17.40	Put	Currency Future	5753	5739	5753	5739	0.00
02/10/2009	€ / R On 14-June-10	19.40	Call	Currency Future	16	15	16	15	0.00
02/10/2009	€ / R On 14-June-10	19.40	Put	Currency Future	7712	7700	7712	7700	0.00
02/10/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4361	4372	4361	4372	0.00
02/10/2009	€ / R On 14-June-10	7.35	Put	Currency Future	7	7	7	7	0.00
02/10/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3376	3387	3376	3387	0.00
02/10/2009	€ / R On 14-June-10	8.35	Put	Currency Future	22	22	22	22	0.00
02/10/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2396	2407	2396	2407	0.00
02/10/2009	€ / R On 14-June-10	9.35	Put	Currency Future	42	42	42	42	0.00
02/10/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1490	1498	1490	1498	0.00
02/10/2009	€ / R On 14-June-10	10.35	Put	Currency Future	137	133	137	133	0.00
02/10/2009	€ / R On 14-June-10	13.35	Call	Currency Future	284	279	284	279	0.00
02/10/2009	€ / R On 14-June-10	13.35	Put	Currency Future	1930	1914	1930	1914	0.00
02/10/2009	€ / R On 14-June-10	15.35	Call	Currency Future	124	121	124	121	0.00
02/10/2009	€ / R On 14-June-10	15.35	Put	Currency Future	3771	3756	3771	3756	0.00
02/10/2009	€ / R On 14-June-10	17.35	Call	Currency Future	57	55	57	55	0.00
02/10/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5704	5690	5704	5690	0.00
02/10/2009	€ / R On 14-June-10	19.35	Call	Currency Future	16	16	16	16	0.00
02/10/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7663	7650	7663	7650	0.00
02/10/2009	€ / R On 14-June-10	7.70	Call	Currency Future	4018	4029	4018	4029	0.00
02/10/2009	€ / R On 14-June-10	7.70	Put	Currency Future	14	14	14	14	0.00
02/10/2009	€ / R On 14-June-10	8.70	Call	Currency Future	3032	3043	3032	3043	0.00
02/10/2009	€ / R On 14-June-10	8.70	Put	Currency Future	29	28	29	28	0.00
02/10/2009	€ / R On 14-June-10	9.70	Call	Currency Future	2056	2067	2056	2067	0.00
02/10/2009	€ / R On 14-June-10	9.70	Put	Currency Future	52	52	52	52	0.00
02/10/2009	€ / R On 14-June-10	10.70	Call	Currency Future	1217	1221	1217	1221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	€ / R On 14-June-10	10.70	Put	Currency Future	213	206	213	206	0.00
02/10/2009	€ / R On 14-June-10	13.70	Call	Currency Future	244	240	244	240	0.00
02/10/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2241	2225	2241	2225	0.00
02/10/2009	€ / R On 14-June-10	15.70	Call	Currency Future	110	107	110	107	0.00
02/10/2009	€ / R On 14-June-10	15.70	Put	Currency Future	4107	4092	4107	4092	0.00
02/10/2009	€ / R On 14-June-10	17.70	Call	Currency Future	50	48	50	48	0.00
02/10/2009	€ / R On 14-June-10	17.70	Put	Currency Future	6047	6033	6047	6033	0.00
02/10/2009	€ / R On 14-June-10	19.70	Call	Currency Future	12	12	12	12	0.00
02/10/2009	€ / R On 14-June-10	19.70	Put	Currency Future	8009	7997	8009	7997	0.00
02/10/2009	AL13 On 05-November-09			Index Future	249.2200	249.1740	249.2200	249.1740	10.00
02/10/2009	ALBI On 04-February-10			Index Future	303.2800	303.2700	303.2840	303.2700	0.00
02/10/2009	ALBI On 06-May-10			Index Future	308.4400	308.4500	308.4420	308.4500	0.00
02/10/2009	ALBI On 05-August-10			Index Future	313.9900	314.0170	313.9910	314.0170	0.00
02/10/2009	ALBI On 05-November-09			Index Future	297.8500	297.8310	297.8460	297.8310	764.00
02/10/2009	CRD1 On 04-February-10			Index Future	130.3000	130.2900	130.3020	130.2900	0.00
02/10/2009	CRD1 On 06-May-10			Index Future	132.8100	132.7990	132.8100	132.7990	0.00
02/10/2009	CRD1 On 05-November-09			Index Future	127.9700	127.9530	127.9660	127.9530	2.00
02/10/2009	GOVI On 04-February-10			jGovi	304.9900	304.9750	304.9875	304.9750	0.00
02/10/2009	GOVI On 06-May-10			jGovi	310.8600	310.8480	310.8590	310.8480	0.00
02/10/2009	GOVI On 05-August-10			jGovi	315.9100	315.8910	315.9070	315.8910	0.00
02/10/2009	GOVI On 05-November-09			jGovi	299.5200	299.5050	299.5195	299.5050	691.00
02/10/2009	ILBI On 05-November-09			Index Future	362.2600	362.1540	362.2560	362.1540	3.00
02/10/2009	J153 On 31-August-10			jSwap	7.2500	7.2547	0.0024	0.0023	0.00
02/10/2009	J157 On 15-September-15			jSwap	8.7800	8.7860	0.0217	0.0216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	J186 On 21-December-26			jSwap	8.4900	8.5220	0.0901	0.0930	0.00
02/10/2009	J201 On 22-December-14			jSwap	8.6300	8.6340	0.0501	0.0502	0.00
02/10/2009	J203 On 15-September-17			jSwap	8.9100	8.9230	0.0805	0.0813	0.00
02/10/2009	J204 On 21-December-18			jSwap	8.8800	8.8920	0.0901	0.0907	0.00
02/10/2009	J207 On 15-January-20			jSwap	8.9000	8.9090	0.0617	0.0627	0.00
02/10/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
02/10/2009	JFRA On 04-February-10			jFra	7.0500	7.0640	0.0173	0.0173	0.00
02/10/2009	JFRA On 06-May-10			jFra	7.2100	7.2270	0.0176	0.0177	0.00
02/10/2009	JFRA On 05-August-10			jFra	7.5200	7.5510	0.0184	0.0185	0.00
02/10/2009	JFRA On 05-November-09			jFra	7.0000	7.0280	0.0172	0.0172	0.00
02/10/2009	JFRA On 04-November-10			jFra	7.8500	7.8640	0.0192	0.0192	0.00
02/10/2009	JN02 On 04-February-10			jNote	8.0100	8.0300	0.1468	0.1472	0.00
02/10/2009	JN02 On 05-November-09			jNote	7.7600	7.7830	0.1426	0.1430	0.00
02/10/2009	JN05 On 04-February-10			jNote	8.7800	8.7780	0.3554	0.3554	0.00
02/10/2009	JN05 On 05-November-09			jNote	8.6500	8.6460	0.3516	0.3515	0.00
02/10/2009	JN10 On 04-February-10			jNote	8.9300	8.9400	0.5895	0.5902	0.00
02/10/2009	JN10 On 05-November-09			jNote	8.8600	8.8780	0.5881	0.5888	0.00
02/10/2009	JROD On 30-October-09			jRod	6.8500	6.8550	0.0023	0.0027	0.00
02/10/2009	JROD On 30-November-09			jRod	6.8800	6.8810	0.0022	0.0026	0.00
02/10/2009	JROD On 31-December-09			jRod	7.0100	7.0050	0.0019	0.0023	0.00
02/10/2009	OTH1 On 04-February-10			Index Future	293.8900	293.8660	293.8850	293.8660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	OTH1 On 06-May-10			Index Future	299.5400	299.5240	299.5430	299.5240	0.00
02/10/2009	OTH1 On 05-November-09			Index Future	288.6200	288.5950	288.6160	288.5950	3.00
02/10/2009	R153 On 05-November-09			Bond Future	7.2700	7.2710	106.9215	106.9183	0.00
02/10/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1	1	1	1	0.00
02/10/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	616	620	616	620	0.00
02/10/2009	R155 On 05-November-09			Bond Future	7.4800	7.4900	111.6772	111.6595	38.00
02/10/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	627	619	627	619	0.00
02/10/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	152	162	152	162	0.00
02/10/2009	R157 On 04-February-10			Bond Future	8.4000	8.4000	127.8632	127.8582	0.00
02/10/2009	R157 On 06-May-10			Bond Future	8.4600	8.4620	123.3736	123.3688	0.00
02/10/2009	R157 On 05-August-10			Bond Future	8.4900	8.4940	125.8095	125.8050	0.00
02/10/2009	R157 On 05-November-09			Bond Future	8.3200	8.3160	125.6840	125.6788	7895.00
02/10/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	782	787	782	787	0.00
02/10/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	4086	4096	4086	4096	0.00
02/10/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2553	2557	2553	2557	0.00
02/10/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2367	2375	2367	2375	0.00
02/10/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	3516	3518	3516	3518	0.00
02/10/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2345	2352	2345	2352	0.00
02/10/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	60	64	60	64	0.00
02/10/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4417	4426	4417	4426	0.00
02/10/2009	R186 On 04-February-10			Bond Future	8.9300	8.9310	114.9712	114.9617	0.00
02/10/2009	R186 On 06-May-10			Bond Future	8.9700	8.9720	117.1243	117.1149	0.00
02/10/2009	R186 On 05-August-10			Bond Future	9.0000	8.9980	114.1868	114.1775	0.00
02/10/2009	R186 On 05-November-09			Bond Future	8.8800	8.8810	118.1627	118.1627	11683.00
02/10/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	1459	1469	1459	1469	0.00
02/10/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8205	8224	8205	8224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	5071	5078	5071	5078	0.00
02/10/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4800	4816	4800	4816	0.00
02/10/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	6870	6874	6870	6874	0.00
02/10/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4558	4571	4558	4571	0.00
02/10/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	2624	2653	2624	2653	0.00
02/10/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1487	1515	1487	1515	5000.00
02/10/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	1442	1471	1442	1471	0.00
02/10/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	2714	2743	2714	2743	240.00
02/10/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	5	5	5	5	5000.00
02/10/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	14552	14552	14552	14552	0.00
02/10/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	22	25	22	25	240.00
02/10/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	11740	11743	11740	11743	0.00
02/10/2009	R201 On 04-February-10			Bond Future	8.4500	8.4460	102.3800	102.3760	0.00
02/10/2009	R201 On 06-May-10			Bond Future	8.5000	8.5040	104.2999	104.2962	0.00
02/10/2009	R201 On 05-August-10			Bond Future	8.5300	8.5320	101.9847	101.9811	0.00
02/10/2009	R201 On 05-November-09			Bond Future	8.3700	8.3720	104.9295	104.9254	488.00
02/10/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	336	339	336	339	0.00
02/10/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4158	4165	4158	4165	0.00
02/10/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1915	1917	1915	1917	0.00
02/10/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1926	1932	1926	1932	0.00
02/10/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3087	3089	3087	3089	0.00
02/10/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1417	1422	1417	1422	0.00
02/10/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	32	35	32	35	0.00
02/10/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3711	3718	3711	3718	0.00
02/10/2009	R203 On 04-February-10			Bond Future	8.8900	8.8870	99.8775	99.8722	0.00
02/10/2009	R203 On 06-May-10			Bond Future	8.9500	8.9460	97.5746	97.5694	0.00
02/10/2009	R203 On 05-August-10			Bond Future	8.9800	8.9830	99.5459	99.5409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	R203 On 05-November-09			Bond Future	8.8100	8.8120	98.1274	98.1219	1570.00
02/10/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1027	1034	1027	1034	0.00
02/10/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4765	4777	4765	4777	0.00
02/10/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3262	3267	3262	3267	0.00
02/10/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2978	2987	2978	2987	0.00
02/10/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	4447	4450	4447	4450	0.00
02/10/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3108	3116	3108	3116	0.00
02/10/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	15	17	15	17	0.00
02/10/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	7535	7543	7535	7543	0.00
02/10/2009	R204 On 04-February-10			Bond Future	8.8700	8.8710	95.8126	95.8126	0.00
02/10/2009	R204 On 06-May-10			Bond Future	8.9200	8.9250	97.6110	97.6052	0.00
02/10/2009	R204 On 05-August-10			Bond Future	8.9600	8.9590	95.5373	95.5373	0.00
02/10/2009	R204 On 05-November-09			Bond Future	8.8100	8.8070	98.1037	98.1037	2868.00
02/10/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1152	1161	1152	1161	0.00
02/10/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5180	5189	5180	5189	0.00
02/10/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3651	3656	3651	3656	0.00
02/10/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3218	3229	3218	3229	0.00
02/10/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	4646	4652	4646	4652	0.00
02/10/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	3036	3043	3036	3043	0.00
02/10/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	16	18	16	18	0.00
02/10/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	8262	8264	8262	8264	0.00
02/10/2009	R206 On 04-February-10			Bond Future	8.5100	8.5150	97.1804	97.1772	0.00
02/10/2009	R206 On 06-May-10			Bond Future	8.5900	8.5930	99.0016	98.9986	0.00
02/10/2009	R206 On 05-August-10			Bond Future	8.6400	8.6380	97.2290	97.2261	0.00
02/10/2009	R206 On 05-November-09			Bond Future	8.4300	8.4270	99.1810	99.1776	1140.00
02/10/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	261	264	261	264	0.00
02/10/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3591	3596	3591	3596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1849	1851	1849	1851	0.00
02/10/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1371	1376	1371	1376	0.00
02/10/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2262	2263	2262	2263	0.00
02/10/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1233	1237	1233	1237	0.00
02/10/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	22	24	22	24	0.00
02/10/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3230	3235	3230	3235	0.00
02/10/2009	R207 On 04-February-10			Bond Future	9.0400	9.0400	88.9253	88.9193	0.00
02/10/2009	R207 On 06-May-10			Bond Future	9.1000	9.0970	90.5892	90.5833	0.00
02/10/2009	R207 On 05-August-10			Bond Future	9.1400	9.1360	88.7714	88.7714	0.00
02/10/2009	R207 On 05-November-09			Bond Future	8.9800	8.9770	90.9440	90.9379	600.00
02/10/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1006	1013	1006	1013	0.00
02/10/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5882	5896	5882	5896	0.00
02/10/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4041	4046	4041	4046	0.00
02/10/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3145	3156	3145	3156	0.00
02/10/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	5024	5030	5024	5030	0.00
02/10/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2964	2970	2964	2970	0.00
02/10/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	7	8	7	8	0.00
02/10/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	9615	9622	9615	9622	0.00
02/10/2009	R208 On 04-February-10			Bond Future	9.0300	9.0350	86.6007	86.5945	0.00
02/10/2009	R208 On 06-May-10			Bond Future	9.0800	9.0850	84.8164	84.8103	0.00
02/10/2009	R208 On 05-August-10			Bond Future	9.1200	9.1180	86.5334	86.5274	0.00
02/10/2009	R208 On 05-November-09			Bond Future	8.9800	8.9750	85.0788	85.0788	5008.00
02/10/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1229	1236	1229	1236	0.00
02/10/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4621	4634	4621	4634	0.00
02/10/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	3823	3828	3823	3828	0.00
02/10/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2821	2831	2821	2831	0.00
02/10/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	5175	5178	5175	5178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2918	2926	2918	2926	0.00
02/10/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	11	12	11	12	0.00
02/10/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	8206	8207	8206	8207	0.00
02/10/2009	R209 On 04-February-10			Bond Future	8.4400	8.4400	79.3045	79.2960	0.00
02/10/2009	R209 On 06-May-10			Bond Future	8.4600	8.4590	77.6324	77.6324	0.00
02/10/2009	R209 On 05-August-10			Bond Future	8.4700	8.4670	79.2069	79.1985	0.00
02/10/2009	R209 On 05-November-09			Bond Future	8.4100	8.4120	77.9134	77.9134	3023.00
02/10/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	710	717	710	717	2500.00
02/10/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	9426	9442	9426	9442	0.00
02/10/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	4451	4461	4451	4461	0.00
02/10/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4105	4115	4105	4115	0.00
02/10/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	6373	6376	6373	6376	0.00
02/10/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	4032	4044	4032	4044	0.00
02/10/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	5067	5081	5067	5081	0.00
02/10/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	284	298	284	298	0.00
02/10/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	51	56	51	56	0.00
02/10/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	8553	8558	8553	8558	0.00
02/10/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	2	2	2	2	5000.00
02/10/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	13813	13813	13813	13813	0.00
02/10/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	11	13	11	13	0.00
02/10/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	11106	11107	11106	11107	0.00
02/10/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	10220	10221	10220	10221	0.00
02/10/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	12	13	12	13	2970.00
02/10/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	11920	11917	11920	11917	0.00
02/10/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	294	299	294	299	0.00
02/10/2009	TRT1 On 04-February-10			Index Future	301.1600	301.1480	301.1600	301.1480	0.00
02/10/2009	TRT1 On 06-May-10			Index Future	306.9600	306.9470	306.9580	306.9470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	TRT1 On 05-November-09			Index Future	295.7600	295.7470	295.7610	295.7470	100.00
02/10/2009	ZAAD On 15-March-10			Currency Future	6.7400	6.8504	6.7370	6.8504	4018.00
02/10/2009	ZAAD On 14-June-10			Currency Future	6.7800	6.8982	6.7823	6.8982	0.00
02/10/2009	ZAAD On 14-December-09			Currency Future	6.6800	6.7960	6.6812	6.7960	4499.00
02/10/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	250	298	250	298	0.00
02/10/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	363	297	363	297	0.00
02/10/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	330	380	330	380	0.00
02/10/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	448	382	448	382	0.00
02/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	136	183	136	183	0.00
02/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	255	187	255	187	0.00
02/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	268	322	268	322	0.00
02/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	331	272	331	272	0.00
02/10/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	366	426	366	426	0.00
02/10/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	384	328	384	328	0.00
02/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	172	241	172	241	0.00
02/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	191	145	191	145	0.00
02/10/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	392	465	392	465	0.00
02/10/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	205	164	205	164	0.00
02/10/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	461	531	461	531	0.00
02/10/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	279	233	279	233	0.00
02/10/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	295	381	295	381	0.00
02/10/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	113	85	113	85	0.00
02/10/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	421	497	421	497	0.00
02/10/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	184	147	184	147	0.00
02/10/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	488	560	488	560	0.00
02/10/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	256	212	256	212	0.00
02/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	330	419	330	419	0.00
02/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	99	73	99	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	363	434	363	434	0.00
02/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	226	183	226	183	0.00
02/10/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	436	503	436	503	0.00
02/10/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	304	255	304	255	0.00
02/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	261	343	261	343	0.00
02/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	130	97	130	97	0.00
02/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	363	434	363	434	0.00
02/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	226	183	226	183	0.00
02/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	330	419	330	419	0.00
02/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	99	73	99	73	0.00
02/10/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	452	531	452	531	0.00
02/10/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	165	131	165	131	0.00
02/10/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	516	591	516	591	0.00
02/10/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	233	192	233	192	0.00
02/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	367	459	367	459	0.00
02/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	86	63	86	63	0.00
02/10/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	336	404	336	404	0.00
02/10/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	249	203	249	203	0.00
02/10/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	229	308	229	308	0.00
02/10/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	148	112	148	112	0.00
02/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	261	343	261	343	0.00
02/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	130	97	130	97	0.00
02/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	311	375	311	375	0.00
02/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	274	225	274	225	0.00
02/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	200	274	200	274	0.00
02/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	168	128	168	128	0.00
02/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	311	375	311	375	0.00
02/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	274	225	274	225	0.00
02/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	200	274	200	274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	168	128	168	128	0.00
02/10/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	153	211	153	211	0.00
02/10/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	222	165	222	165	0.00
02/10/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	287	348	287	348	0.00
02/10/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	300	248	300	248	0.00
02/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	268	322	268	322	0.00
02/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	331	272	331	272	0.00
02/10/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	233	278	233	278	0.00
02/10/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	396	328	396	328	0.00
02/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	121	163	121	163	0.00
02/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	289	217	289	217	0.00
02/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	121	163	121	163	0.00
02/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	289	217	289	217	0.00
02/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	136	183	136	183	0.00
02/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	255	187	255	187	0.00
02/10/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	218	260	218	260	0.00
02/10/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	431	360	431	360	0.00
02/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	107	145	107	145	0.00
02/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	326	249	326	249	0.00
02/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	367	459	367	459	0.00
02/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	86	63	86	63	0.00
02/10/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	485	566	485	566	0.00
02/10/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	148	116	148	116	0.00
02/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	405	501	405	501	0.00
02/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	74	55	74	55	0.00
02/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	172	241	172	241	0.00
02/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	191	145	191	145	0.00
02/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	445	543	445	543	0.00
02/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	64	47	64	47	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	445	543	445	543	0.00
02/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	64	47	64	47	0.00
02/10/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	486	586	486	586	0.00
02/10/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	55	40	55	40	0.00
02/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	107	145	107	145	0.00
02/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	326	249	326	249	0.00
02/10/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	85	115	85	115	0.00
02/10/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	403	319	403	319	0.00
02/10/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	67	92	67	92	0.00
02/10/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	486	396	486	396	0.00
02/10/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	53	73	53	73	0.00
02/10/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	572	477	572	477	0.00
02/10/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	42	58	42	58	0.00
02/10/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	661	562	661	562	0.00
02/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	95	130	95	130	0.00
02/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	364	284	364	284	0.00
02/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	75	103	75	103	0.00
02/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	444	357	444	357	0.00
02/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	60	82	60	82	0.00
02/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	528	436	528	436	0.00
02/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	95	130	95	130	0.00
02/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	364	284	364	284	0.00
02/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	60	82	60	82	0.00
02/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	528	436	528	436	0.00
02/10/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	47	65	47	65	0.00
02/10/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	616	519	616	519	0.00
02/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	75	103	75	103	0.00
02/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	444	357	444	357	0.00
02/10/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5831	5946	5831	5946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4331	4446	4331	4446	0.00
02/10/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2831	2946	2831	2946	0.00
02/10/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1335	1449	1335	1449	0.00
02/10/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	4	3	4	3	0.00
02/10/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	6	8	6	8	0.00
02/10/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1675	1562	1675	1562	0.00
02/10/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3170	3055	3170	3055	0.00
02/10/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4669	4554	4669	4554	0.00
02/10/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6169	6054	6169	6054	0.00
02/10/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6081	6196	6081	6196	0.00
02/10/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4581	4696	4581	4696	0.00
02/10/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3081	3196	3081	3196	0.00
02/10/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1583	1698	1583	1698	0.00
02/10/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	2	2	2	2	0.00
02/10/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	9	12	9	12	0.00
02/10/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1428	1316	1428	1316	0.00
02/10/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2920	2805	2920	2805	0.00
02/10/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4419	4304	4419	4304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5919	5804	5919	5804	0.00
02/10/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6131	6246	6131	6246	0.00
02/10/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4631	4746	4631	4746	0.00
02/10/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3131	3246	3131	3246	0.00
02/10/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1633	1747	1633	1747	0.00
02/10/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	2	1	2	1	0.00
02/10/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	10	13	10	13	0.00
02/10/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1379	1267	1379	1267	0.00
02/10/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	2	1	2	0.00
02/10/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2870	2756	2870	2756	0.00
02/10/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4369	4254	4369	4254	0.00
02/10/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5869	5754	5869	5754	0.00
02/10/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	616	721	616	721	0.00
02/10/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	34	25	34	25	0.00
02/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	528	630	528	630	0.00
02/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	47	34	47	34	0.00
02/10/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	799	909	799	909	0.00
02/10/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	18	13	18	13	0.00
02/10/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	706	814	706	814	0.00
02/10/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	25	18	25	18	0.00
02/10/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	571	675	571	675	0.00
02/10/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	40	29	40	29	0.00
02/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	528	630	528	630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	47	34	47	34	0.00
02/10/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	660	767	660	767	0.00
02/10/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	29	21	29	21	0.00
02/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	405	501	405	501	0.00
02/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	74	55	74	55	0.00
02/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	553	640	553	640	0.00
02/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	116	90	116	90	0.00
02/10/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	203	243	203	243	0.00
02/10/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	466	393	466	393	0.00
02/10/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	178	213	178	213	0.00
02/10/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	541	463	541	463	0.00
02/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	627	719	627	719	0.00
02/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	90	68	90	68	0.00
02/10/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	665	759	665	759	0.00
02/10/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	78	59	78	59	0.00
02/10/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	589	679	589	679	0.00
02/10/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	102	78	102	78	0.00
02/10/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	518	603	518	603	0.00
02/10/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	131	102	131	102	0.00
02/10/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	746	844	746	844	0.00
02/10/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	59	43	59	43	0.00
02/10/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	752	861	752	861	0.00
02/10/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	21	15	21	15	0.00
02/10/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	788	887	788	887	0.00
02/10/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	51	37	51	37	0.00
02/10/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	705	801	705	801	0.00
02/10/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	68	51	68	51	0.00
02/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	627	719	627	719	0.00
02/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	90	68	90	68	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	553	640	553	640	0.00
02/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	116	90	116	90	0.00
02/10/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3331	3446	3331	3446	0.00
02/10/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2331	2446	2331	2446	0.00
02/10/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3669	3555	3669	3555	0.00
02/10/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5669	5554	5669	5554	0.00
02/10/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7669	7554	7669	7554	0.00
02/10/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4337	4450	4337	4450	0.00
02/10/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3337	3450	3337	3450	0.00
02/10/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2339	2452	2339	2452	0.00
02/10/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	2	2	2	2	0.00
02/10/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1349	1461	1349	1461	0.00
02/10/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	12	10	12	10	0.00
02/10/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	41	49	41	49	0.00
02/10/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1704	1599	1704	1599	0.00
02/10/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	5	6	5	6	0.00
02/10/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3668	3556	3668	3556	0.00
02/10/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5664	5551	5664	5551	0.00
02/10/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7664	7550	7664	7550	0.00
02/10/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4231	4346	4231	4346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3231	3346	3231	3346	0.00
02/10/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2231	2346	2231	2346	0.00
02/10/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1236	1350	1236	1350	0.00
02/10/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	5	4	5	4	0.00
02/10/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	5	7	5	7	0.00
02/10/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1774	1661	1774	1661	0.00
02/10/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3769	3655	3769	3655	0.00
02/10/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5769	5654	5769	5654	0.00
02/10/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7769	7654	7769	7654	0.00
02/10/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4237	4350	4237	4350	0.00
02/10/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3237	3350	3237	3350	0.00
02/10/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2240	2353	2240	2353	0.00
02/10/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	3	2	3	2	0.00
02/10/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1251	1363	1251	1363	0.00
02/10/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	14	12	14	12	0.00
02/10/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	38	45	38	45	0.00
02/10/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1801	1695	1801	1695	0.00
02/10/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	5	5	5	5	0.00
02/10/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3768	3655	3768	3655	0.00
02/10/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5764	5651	5764	5651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7763	7650	7763	7650	0.00
02/10/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4187	4300	4187	4300	0.00
02/10/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3187	3300	3187	3300	0.00
02/10/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2190	2303	2190	2303	0.00
02/10/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	3	3	3	3	0.00
02/10/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1202	1314	1202	1314	0.00
02/10/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	15	13	15	13	0.00
02/10/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	36	43	36	43	0.00
02/10/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1849	1743	1849	1743	0.00
02/10/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	4	5	4	5	0.00
02/10/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3817	3705	3817	3705	0.00
02/10/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5814	5701	5814	5701	0.00
02/10/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7813	7700	7813	7700	0.00
02/10/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4181	4296	4181	4296	0.00
02/10/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3181	3296	3181	3296	0.00
02/10/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2181	2296	2181	2296	0.00
02/10/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1186	1300	1186	1300	0.00
02/10/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	5	4	5	4	0.00
02/10/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	5	7	5	7	0.00
02/10/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1824	1711	1824	1711	0.00
02/10/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	1	0	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
02/10/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3819	3705	3819	3705	0.00
02/10/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5819	5704	5819	5704	0.00
02/10/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7819	7704	7819	7704	0.00
02/10/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4137	4250	4137	4250	0.00
02/10/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3137	3251	3137	3251	0.00
02/10/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2140	2253	2140	2253	0.00
02/10/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	3	3	3	3	0.00
02/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1154	1265	1154	1265	0.00
02/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	17	14	17	14	0.00
02/10/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	35	41	35	41	0.00
02/10/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1898	1791	1898	1791	0.00
02/10/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	4	5	4	5	0.00
02/10/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3867	3755	3867	3755	0.00
02/10/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5864	5751	5864	5751	0.00
02/10/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7863	7750	7863	7750	0.00
02/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1154	1265	1154	1265	0.00
02/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	17	14	17	14	0.00
02/10/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4131	4246	4131	4246	0.00
02/10/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2131	2246	2131	2246	0.00
02/10/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1137	1251	1137	1251	0.00
02/10/2009	ZAAD On 14-December-09	5.55	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
02/10/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	5	6	5	6	0.00
02/10/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1874	1760	1874	1760	0.00
02/10/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3869	3755	3869	3755	0.00
02/10/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7869	7754	7869	7754	0.00
02/10/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4081	4196	4081	4196	0.00
02/10/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2082	2196	2082	2196	0.00
02/10/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1088	1201	1088	1201	0.00
02/10/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	7	5	7	5	0.00
02/10/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	4	6	4	6	0.00
02/10/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1923	1810	1923	1810	0.00
02/10/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3919	3805	3919	3805	0.00
02/10/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7919	7804	7919	7804	0.00
02/10/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4037	4150	4037	4150	0.00
02/10/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3037	3151	3037	3151	0.00
02/10/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2041	2154	2041	2154	0.00
02/10/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	4	3	4	3	0.00
02/10/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1057	1167	1057	1167	0.00
02/10/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	20	17	20	17	0.00
02/10/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	32	38	32	38	0.00
02/10/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1995	1888	1995	1888	0.00
02/10/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	4	5	4	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
02/10/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3967	3854	3967	3854	0.00
02/10/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5964	5851	5964	5851	0.00
02/10/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7963	7850	7963	7850	0.00
02/10/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4031	4146	4031	4146	0.00
02/10/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3031	3146	3031	3146	0.00
02/10/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2032	2146	2032	2146	0.00
02/10/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	1	0	1	0	0.00
02/10/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1039	1152	1039	1152	0.00
02/10/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	8	6	8	6	0.00
02/10/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	4	5	4	5	0.00
02/10/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1973	1859	1973	1859	0.00
02/10/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3969	3855	3969	3855	0.00
02/10/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5969	5854	5969	5854	0.00
02/10/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7969	7854	7969	7854	0.00
02/10/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4087	4200	4087	4200	0.00
02/10/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3087	3201	3087	3201	0.00
02/10/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2090	2204	2090	2204	0.00
02/10/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	3	3	3	3	0.00
02/10/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1105	1216	1105	1216	0.00
02/10/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	18	16	18	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
02/10/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	33	40	33	40	0.00
02/10/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1946	1839	1946	1839	0.00
02/10/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	4	5	4	5	0.00
02/10/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3917	3804	3917	3804	0.00
02/10/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5914	5801	5914	5801	0.00
02/10/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7913	7800	7913	7800	0.00
02/10/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4281	4396	4281	4396	0.00
02/10/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3281	3396	3281	3396	0.00
02/10/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2281	2396	2281	2396	0.00
02/10/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1285	1399	1285	1399	0.00
02/10/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	4	3	4	3	0.00
02/10/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	6	8	6	8	0.00
02/10/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1725	1612	1725	1612	0.00
02/10/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3719	3605	3719	3605	0.00
02/10/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5719	5604	5719	5604	0.00
02/10/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7719	7604	7719	7604	0.00
02/10/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4287	4400	4287	4400	0.00
02/10/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3287	3400	3287	3400	0.00
02/10/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2289	2403	2289	2403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	2	2	2	2	0.00
02/10/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1300	1412	1300	1412	0.00
02/10/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	13	11	13	11	0.00
02/10/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	39	47	39	47	0.00
02/10/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1752	1647	1752	1647	0.00
02/10/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	5	6	5	6	0.00
02/10/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3718	3605	3718	3605	0.00
02/10/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5714	5601	5714	5601	0.00
02/10/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7714	7600	7714	7600	0.00
02/10/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	3981	4096	3981	4096	0.00
02/10/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	2981	3096	2981	3096	0.00
02/10/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	1982	2096	1982	2096	0.00
02/10/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	1	0	1	0	0.00
02/10/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	990	1103	990	1103	0.00
02/10/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	9	7	9	7	0.00
02/10/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	4	5	4	5	0.00
02/10/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	2023	1909	2023	1909	0.00
02/10/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	4019	3904	4019	3904	0.00
02/10/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	6019	5904	6019	5904	0.00
02/10/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	8019	7904	8019	7904	0.00
02/10/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	3987	4100	3987	4100	0.00
02/10/2009	ZAAD On 15-March-10	2.75	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
02/10/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	2988	3101	2988	3101	0.00
02/10/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	0	1	0	0.00
02/10/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	1991	2104	1991	2104	0.00
02/10/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	4	4	4	4	0.00
02/10/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1009	1119	1009	1119	0.00
02/10/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	22	18	22	18	0.00
02/10/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	31	37	31	37	0.00
02/10/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2044	1936	2044	1936	0.00
02/10/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	4	4	4	4	0.00
02/10/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	4017	3904	4017	3904	0.00
02/10/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	6014	5901	6014	5901	0.00
02/10/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	1	0	1	0.00
02/10/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	8013	7900	8013	7900	0.00
02/10/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3931	4046	3931	4046	0.00
02/10/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2931	3046	2931	3046	0.00
02/10/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1932	2047	1932	2047	0.00
02/10/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	942	1054	942	1054	0.00
02/10/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	11	8	11	8	0.00
02/10/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	4	5	4	5	0.00
02/10/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2072	1959	2072	1959	0.00
02/10/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4069	3954	4069	3954	0.00
02/10/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6069	5954	6069	5954	0.00
02/10/2009	ZAAD On 14-December-09	14.75	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
02/10/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8069	7954	8069	7954	0.00
02/10/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3887	4000	3887	4000	0.00
02/10/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2888	3001	2888	3001	0.00
02/10/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1892	2005	1892	2005	0.00
02/10/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	5	4	5	4	0.00
02/10/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	918	1022	918	1022	0.00
02/10/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	31	22	31	22	0.00
02/10/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	27	34	27	34	0.00
02/10/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2140	2034	2140	2034	0.00
02/10/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4116	4004	4116	4004	0.00
02/10/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6114	6001	6114	6001	0.00
02/10/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8113	8000	8113	8000	0.00
02/10/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3781	3896	3781	3896	0.00
02/10/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2781	2896	2781	2896	0.00
02/10/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1782	1897	1782	1897	0.00
02/10/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2222	2108	2222	2108	0.00
02/10/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4219	4104	4219	4104	0.00
02/10/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6219	6104	6219	6104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8219	8104	8219	8104	0.00
02/10/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3787	3900	3787	3900	0.00
02/10/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2788	2901	2788	2901	0.00
02/10/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1793	1905	1793	1905	0.00
02/10/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	6	5	6	5	0.00
02/10/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	830	931	830	931	0.00
02/10/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	43	31	43	31	0.00
02/10/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	24	30	24	30	0.00
02/10/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2237	2130	2237	2130	0.00
02/10/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4216	4103	4216	4103	0.00
02/10/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6214	6101	6214	6101	0.00
02/10/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8213	8100	8213	8100	0.00
02/10/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3881	3996	3881	3996	0.00
02/10/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2881	2996	2881	2996	0.00
02/10/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1882	1997	1882	1997	0.00
02/10/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	894	1005	894	1005	0.00
02/10/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	13	9	13	9	0.00
02/10/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2122	2008	2122	2008	0.00
02/10/2009	ZAAD On 14-December-09	10.80	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
02/10/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4119	4004	4119	4004	0.00
02/10/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6119	6004	6119	6004	0.00
02/10/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8119	8004	8119	8004	0.00
02/10/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3831	3946	3831	3946	0.00
02/10/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1832	1947	1832	1947	0.00
02/10/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	846	957	846	957	0.00
02/10/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	15	11	15	11	0.00
02/10/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2172	2058	2172	2058	0.00
02/10/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4169	4054	4169	4054	0.00
02/10/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8169	8054	8169	8054	0.00
02/10/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3837	3950	3837	3950	0.00
02/10/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2838	2951	2838	2951	0.00
02/10/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1842	1955	1842	1955	0.00
02/10/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	5	5	5	5	0.00
02/10/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	874	976	874	976	0.00
02/10/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	37	26	37	26	0.00
02/10/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	26	32	26	32	0.00
02/10/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2189	2082	2189	2082	0.00
02/10/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4166	4053	4166	4053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6164	6051	6164	6051	0.00
02/10/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8163	8050	8163	8050	0.00
02/10/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3937	4050	3937	4050	0.00
02/10/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2938	3051	2938	3051	0.00
02/10/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1941	2054	1941	2054	0.00
02/10/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	4	4	4	4	0.00
02/10/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	963	1070	963	1070	0.00
02/10/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	26	20	26	20	0.00
02/10/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	29	35	29	35	0.00
02/10/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2092	1985	2092	1985	0.00
02/10/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	4	4	4	4	0.00
02/10/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4067	3954	4067	3954	0.00
02/10/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6064	5951	6064	5951	0.00
02/10/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8063	7950	8063	7950	0.00
02/10/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	412	476	412	476	0.00
02/10/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	329	278	329	278	0.00
02/10/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4282	4398	4282	4398	0.00
02/10/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3283	3398	3283	3398	0.00
02/10/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	1	0	1	0	0.00
02/10/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2288	2403	2288	2403	0.00
02/10/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	6	5	6	5	0.00
02/10/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1308	1421	1308	1421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	26	23	26	23	0.00
02/10/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	84	95	84	95	0.00
02/10/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1802	1697	1802	1697	0.00
02/10/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	10	15	10	15	0.00
02/10/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3728	3617	3728	3617	0.00
02/10/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5721	5606	5721	5606	0.00
02/10/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	2	1	2	0.00
02/10/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7719	7603	7719	7603	0.00
02/10/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4232	4348	4232	4348	0.00
02/10/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3233	3348	3233	3348	0.00
02/10/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	1	0	1	0	0.00
02/10/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2239	2354	2239	2354	0.00
02/10/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	6	5	6	5	0.00
02/10/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1260	1373	1260	1373	0.00
02/10/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	28	25	28	25	0.00
02/10/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	81	92	81	92	0.00
02/10/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1849	1744	1849	1744	0.00
02/10/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	10	14	10	14	0.00
02/10/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3777	3666	3777	3666	0.00
02/10/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5771	5655	5771	5655	0.00
02/10/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	2	1	2	0.00
02/10/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7769	7653	7769	7653	0.00
02/10/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4182	4298	4182	4298	0.00
02/10/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3183	3298	3183	3298	0.00
02/10/2009	ZAAD On 14-June-10	3.60	Put	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
02/10/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2189	2304	2189	2304	0.00
02/10/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	7	6	7	6	0.00
02/10/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1213	1325	1213	1325	0.00
02/10/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	30	27	30	27	0.00
02/10/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	79	89	79	89	0.00
02/10/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1896	1791	1896	1791	0.00
02/10/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	9	14	9	14	0.00
02/10/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3827	3715	3827	3715	0.00
02/10/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5821	5705	5821	5705	0.00
02/10/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7819	7703	7819	7703	0.00
02/10/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4132	4248	4132	4248	0.00
02/10/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3133	3248	3133	3248	0.00
02/10/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	1	0	1	0	0.00
02/10/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2140	2255	2140	2255	0.00
02/10/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	7	6	7	6	0.00
02/10/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1165	1277	1165	1277	0.00
02/10/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	33	29	33	29	0.00
02/10/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	76	86	76	86	0.00
02/10/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1944	1838	1944	1838	0.00
02/10/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	9	13	9	13	0.00
02/10/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3876	3765	3876	3765	0.00
02/10/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	4	3	4	0.00
02/10/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5871	5755	5871	5755	0.00
02/10/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7869	7753	7869	7753	0.00
02/10/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	3982	4098	3982	4098	0.00

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02/10/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	2984	3099	2984	3099	0.00
02/10/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	2	1	2	1	0.00
02/10/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	1992	2106	1992	2106	0.00
02/10/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	9	8	9	8	0.00
02/10/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1023	1134	1023	1134	0.00
02/10/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	41	36	41	36	0.00
02/10/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	70	79	70	79	0.00
02/10/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	2088	1981	2088	1981	0.00
02/10/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	7	11	7	11	0.00
02/10/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	4025	3913	4025	3913	0.00
02/10/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	3	3	3	0.00
02/10/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	6021	5905	6021	5905	0.00
02/10/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	8019	7903	8019	7903	0.00
02/10/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	3882	3998	3882	3998	0.00
02/10/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
02/10/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	2884	3000	2884	3000	0.00
02/10/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	2	2	2	2	0.00
02/10/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	1893	2008	1893	2008	0.00
02/10/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	11	10	11	10	0.00
02/10/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	938	1040	938	1040	0.00
02/10/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	56	42	56	42	0.00
02/10/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	63	74	63	74	0.00
02/10/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	2180	2076	2180	2076	0.00
02/10/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	7	10	7	10	0.00
02/10/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	4125	4012	4125	4012	0.00
02/10/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	3	3	3	3	0.00
02/10/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	6120	6005	6120	6005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	1	1	1	0.00
02/10/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	8119	8003	8119	8003	0.00