



Derivatives Weekly Statistics Report

From 2009/11/02 To 2009/11/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10			Currency Future	7.6900	7.7863	7.6857	7.7863	31078.00
06/11/2009	\$ / R On 14-June-10			Currency Future	7.8100	7.9176	7.8147	7.9176	17384.00
06/11/2009	\$ / R On 13-September-10			Currency Future	7.9400	8.0496	7.9449	8.0496	0.00
06/11/2009	\$ / R On 14-December-09			Currency Future	7.5600	7.6563	7.5577	7.6563	342307.00
06/11/2009	\$ / R On 13-December-10			Currency Future	8.0700	8.1737	8.0691	8.1737	36.00
06/11/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	644	723	644	723	0.00
06/11/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	158	137	158	137	110.00
06/11/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	344	398	344	398	10.00
06/11/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	408	362	408	362	100.00
06/11/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	325	375	325	375	0.00
06/11/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	440	389	440	389	0.00
06/11/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	142	166	142	166	1.00
06/11/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1057	980	1057	980	0.00
06/11/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	788	867	788	867	0.00
06/11/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	223	199	223	199	0.00
06/11/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	457	511	457	511	55.00
06/11/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	542	493	542	493	20.00
06/11/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	205	231	205	231	0.00
06/11/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1391	1313	1391	1313	0.00
06/11/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	553	607	553	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	658	608	658	608	0.00
06/11/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	351	428	351	428	0.00
06/11/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	93	72	93	72	0.00
06/11/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	179	234	179	234	39.00
06/11/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	221	178	221	178	0.00
06/11/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	160	209	160	209	0.00
06/11/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	252	202	252	202	0.00
06/11/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	64	88	64	88	100.00
06/11/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	556	482	556	482	0.00
06/11/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	656	713	656	713	0.00
06/11/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	737	689	737	689	0.00
06/11/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	308	356	308	356	4000.00
06/11/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	473	420	473	420	0.00
06/11/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	422	473	422	473	0.00
06/11/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	607	555	607	555	0.00
06/11/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	536	589	536	589	0.00
06/11/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	691	639	691	639	0.00
06/11/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	127	169	127	169	0.00
06/11/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	320	263	320	263	200.00
06/11/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	622	676	622	676	0.00
06/11/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	803	752	803	752	0.00
06/11/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	462	530	462	530	114.00
06/11/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	276	243	276	243	200.00
06/11/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	249	289	249	289	5000.00
06/11/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	613	553	613	553	0.00
06/11/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	236	274	236	274	0.00
06/11/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	650	588	650	588	0.00
06/11/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	103	120	103	120	0.00
06/11/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1368	1284	1368	1284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	641	712	641	712	0.00
06/11/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	326	295	326	295	0.00
06/11/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	362	406	362	406	139.00
06/11/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	747	689	747	689	4.00
06/11/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	175	197	175	197	0.00
06/11/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1611	1529	1611	1529	0.00
06/11/2009	\$ / R On 13-September-10	8.35	Call	Currency Future	459	505	459	505	0.00
06/11/2009	\$ / R On 13-September-10	8.35	Put	Currency Future	864	805	864	805	0.00
06/11/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	80	109	80	109	200.00
06/11/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	473	403	473	403	0.00
06/11/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	29	41	29	41	247.00
06/11/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	871	785	871	785	0.00
06/11/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	560	609	560	609	0.00
06/11/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	941	885	941	885	0.00
06/11/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	348	391	348	391	0.00
06/11/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	784	724	784	724	0.00
06/11/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	445	490	445	490	585.00
06/11/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	900	840	900	840	0.00
06/11/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	80	109	80	109	0.00
06/11/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	473	403	473	403	0.00
06/11/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	546	593	546	593	0.00
06/11/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	976	920	976	920	0.00
06/11/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4286	4386	4286	4386	0.00
06/11/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4315	4418	4315	4418	0.00
06/11/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4258	4356	4258	4356	0.00
06/11/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	548	621	548	621	0.00

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06/11/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	212	185	212	185	0.00
06/11/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	292	338	292	338	0.00
06/11/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	506	452	506	452	0.00
06/11/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	277	321	277	321	0.00
06/11/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	541	484	541	484	0.00
06/11/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	136	159	136	159	0.00
06/11/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1100	1022	1100	1022	0.00
06/11/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	726	802	726	802	0.00
06/11/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	261	235	261	235	0.00
06/11/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	406	455	406	455	0.00
06/11/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	641	588	641	588	0.00
06/11/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	391	438	391	438	0.00
06/11/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	676	621	676	621	0.00
06/11/2009	\$ / R On 13-September-10	8.20	Call	Currency Future	503	553	503	553	0.00
06/11/2009	\$ / R On 13-September-10	8.20	Put	Currency Future	758	704	758	704	0.00
06/11/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	254	323	254	323	21.00
06/11/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	147	117	147	117	0.00
06/11/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	226	292	226	292	747.00
06/11/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	168	135	168	135	100.00
06/11/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	114	152	114	152	0.00
06/11/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	356	295	356	295	0.00
06/11/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	51	71	51	71	0.00
06/11/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	643	564	643	564	0.00
06/11/2009	\$ / R On 13-December-10	8.35	Call	Currency Future	590	641	590	641	0.00
06/11/2009	\$ / R On 13-December-10	8.35	Put	Currency Future	871	818	871	818	0.00
06/11/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	20	24	20	24	16608.00
06/11/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3385	3288	3385	3288	0.00
06/11/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	6	8	6	8	27543.00
06/11/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4621	4522	4621	4522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	262	304	262	304	0.00
06/11/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	577	518	577	518	0.00
06/11/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	87	101	87	101	16608.00
06/11/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1551	1465	1551	1465	0.00
06/11/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	50	59	50	59	27543.00
06/11/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2215	2123	2215	2123	0.00
06/11/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	41	46	41	46	26796.00
06/11/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4376	4279	4376	4279	0.00
06/11/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	160	180	160	180	3182.00
06/11/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1746	1662	1746	1662	0.00
06/11/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	488	537	488	537	0.00
06/11/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	793	737	793	737	0.00
06/11/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	114	152	114	152	10.00
06/11/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	356	295	356	295	0.00
06/11/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	101	136	101	136	0.00
06/11/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	394	330	394	330	0.00
06/11/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	2	2	2	2	10191.00
06/11/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2344	2246	2344	2246	0.00
06/11/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	157	183	157	183	15890.00
06/11/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	971	897	971	897	0.00
06/11/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	820	900	820	900	0.00
06/11/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	205	183	205	183	0.00
06/11/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	475	533	475	533	450.00
06/11/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	510	465	510	465	430.00
06/11/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	243	273	243	273	0.00
06/11/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1178	1106	1178	1106	0.00
06/11/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	227	255	227	255	0.00
06/11/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1262	1188	1262	1188	0.00
06/11/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	519	571	519	571	0.00

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06/11/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	724	671	724	671	0.00
06/11/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	72	98	72	98	2670.00
06/11/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	514	442	514	442	0.00
06/11/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	678	759	678	759	0.00
06/11/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	143	123	143	123	0.00
06/11/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	363	422	363	422	350.00
06/11/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	377	336	377	336	0.00
06/11/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	165	193	165	193	0.00
06/11/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	929	856	929	856	0.00
06/11/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	853	935	853	935	0.00
06/11/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	188	167	188	167	0.00
06/11/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	494	556	494	556	200.00
06/11/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	479	438	479	438	300.00
06/11/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	251	283	251	283	0.00
06/11/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1136	1065	1136	1065	0.00
06/11/2009	\$ / R On 13-September-10	8.00	Call	Currency Future	571	628	571	628	0.00
06/11/2009	\$ / R On 13-September-10	8.00	Put	Currency Future	626	578	626	578	0.00
06/11/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	387	467	387	467	0.00
06/11/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	79	61	79	61	100.00
06/11/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	200	262	200	262	0.00
06/11/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	192	156	192	156	0.00
06/11/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	90	122	90	122	1700.00
06/11/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	433	366	433	366	100.00
06/11/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	826	913	826	913	0.00
06/11/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	90	76	90	76	500.00
06/11/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	386	448	386	448	279.00
06/11/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	350	311	350	311	0.00
06/11/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	202	235	202	235	0.00
06/11/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	766	699	766	699	0.00

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06/11/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	994	1081	994	1081	0.00
06/11/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	129	114	129	114	0.00
06/11/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	588	657	588	657	390.00
06/11/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	374	339	374	339	130.00
06/11/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	289	326	289	326	0.00
06/11/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	975	908	975	908	0.00
06/11/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	610	671	610	671	0.00
06/11/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	565	521	565	521	0.00
06/11/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	589	679	589	679	0.00
06/11/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	31	22	31	22	100.00
06/11/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	317	392	317	392	0.00
06/11/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	109	85	109	85	0.00
06/11/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	143	188	143	188	1000.00
06/11/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	285	231	285	231	0.00
06/11/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	693	753	693	753	0.00
06/11/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	674	629	674	629	0.00
06/11/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	714	796	714	796	0.00
06/11/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	128	110	128	110	0.00
06/11/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	410	474	410	474	27.00
06/11/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	324	287	324	287	0.00
06/11/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	192	224	192	224	0.00
06/11/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	806	737	806	737	0.00
06/11/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	887	970	887	970	0.00
06/11/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	172	153	172	153	0.00
06/11/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	516	580	516	580	233.00
06/11/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	452	412	452	412	0.00
06/11/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	463	548	463	548	0.00
06/11/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	55	42	55	42	0.00
06/11/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	540	605	540	605	0.00

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06/11/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	425	387	425	387	0.00
06/11/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	631	694	631	694	409.00
06/11/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	536	494	536	494	0.00
06/11/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	424	507	424	507	0.00
06/11/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	66	50	66	50	5100.00
06/11/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	733	796	733	796	0.00
06/11/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	614	572	614	572	0.00
06/11/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	788	873	788	873	0.00
06/11/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	102	87	102	87	4005.00
06/11/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	435	501	435	501	15890.00
06/11/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	300	265	300	265	0.00
06/11/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	540	605	540	605	0.00
06/11/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	425	387	425	387	0.00
06/11/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	653	717	653	717	0.00
06/11/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	508	467	508	467	0.00
06/11/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	284	357	284	357	13513.00
06/11/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	127	100	127	100	0.00
06/11/2009	\$ / R On 13-December-10	7.90	Call	Currency Future	755	818	755	818	0.00
06/11/2009	\$ / R On 13-December-10	7.90	Put	Currency Future	585	545	585	545	0.00
06/11/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	906	995	906	995	0.00
06/11/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	70	59	70	59	5000.00
06/11/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	435	501	435	501	0.00
06/11/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	300	265	300	265	0.00
06/11/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	564	630	564	630	0.00
06/11/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	399	363	399	363	0.00
06/11/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	489	559	489	559	0.00
06/11/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	254	223	254	223	0.00
06/11/2009	\$ / R On 13-September-10	7.70	Call	Currency Future	699	766	699	766	0.00
06/11/2009	\$ / R On 13-September-10	7.70	Put	Currency Future	454	416	454	416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	7.85	Call	Currency Future	776	841	776	841	0.00
06/11/2009	\$ / R On 13-December-10	7.85	Put	Currency Future	557	518	557	518	0.00
06/11/2009	\$ / R On 13-September-10	7.75	Call	Currency Future	676	741	676	741	0.00
06/11/2009	\$ / R On 13-September-10	7.75	Put	Currency Future	481	442	481	442	0.00
06/11/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	130	151	130	151	0.00
06/11/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1144	1065	1144	1065	0.00
06/11/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	192	216	192	216	0.00
06/11/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1478	1399	1478	1399	0.00
06/11/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	40	57	40	57	100.00
06/11/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	733	651	733	651	0.00
06/11/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	254	323	254	323	21.00
06/11/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	147	117	147	117	10.00
06/11/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	494	556	494	556	21795.00
06/11/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	479	438	479	438	0.00
06/11/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	589	649	589	649	0.00
06/11/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	594	550	594	550	0.00
06/11/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	200	262	200	262	0.00
06/11/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	192	156	192	156	0.00
06/11/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	713	774	713	774	0.00
06/11/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	644	600	644	600	0.00
06/11/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	439	491	439	491	0.00
06/11/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	574	524	574	524	0.00
06/11/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	639	694	639	694	0.00
06/11/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	770	720	770	720	0.00
06/11/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	127	169	127	169	0.00
06/11/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	320	263	320	263	0.00
06/11/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	606	658	606	658	0.00
06/11/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	837	785	837	785	0.00
06/11/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	631	694	631	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	536	494	536	494	0.00
06/11/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	674	733	674	733	0.00
06/11/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	705	659	705	659	0.00
06/11/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	335	377	335	377	140.00
06/11/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	821	759	821	759	0.00
06/11/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	32	46	32	46	50.00
06/11/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	825	739	825	739	0.00
06/11/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	532	578	532	578	0.00
06/11/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	1013	955	1013	955	0.00
06/11/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	518	564	518	564	117.00
06/11/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	1049	990	1049	990	0.00
06/11/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	224	260	224	260	279.00
06/11/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	688	624	688	624	0.00
06/11/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	439	491	439	491	0.00
06/11/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	574	524	574	524	0.00
06/11/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	143	188	143	188	0.00
06/11/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	285	231	285	231	0.00
06/11/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	6	9	6	9	100.00
06/11/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1648	1552	1648	1552	0.00
06/11/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	363	422	363	422	0.00
06/11/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	377	336	377	336	0.00
06/11/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	24	27	24	27	0.00
06/11/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5609	5510	5609	5510	0.00
06/11/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9688	9586	9688	9586	0.00
06/11/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4642	4544	4642	4544	0.00
06/11/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5842	5744	5842	5744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	7042	6944	7042	6944	0.00
06/11/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	10	15	10	15	15512.00
06/11/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1353	1259	1353	1259	0.00
06/11/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	182	213	182	213	0.00
06/11/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	847	776	847	776	0.00
06/11/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	59	69	59	69	0.00
06/11/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2024	1932	2024	1932	0.00
06/11/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	114	128	114	128	0.00
06/11/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2299	2211	2299	2211	0.00
06/11/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	311	350	311	350	0.00
06/11/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	897	833	897	833	0.00
06/11/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	376	422	376	422	0.00
06/11/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	711	654	711	654	0.00
06/11/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	473	520	473	520	0.00
06/11/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	828	771	828	771	0.00
06/11/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	575	625	575	625	0.00
06/11/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	906	851	906	851	0.00
06/11/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	213	247	213	247	0.00
06/11/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	727	661	727	661	0.00
06/11/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	323	363	323	363	0.00
06/11/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	858	796	858	796	0.00
06/11/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	57	79	57	79	0.00
06/11/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	599	523	599	523	0.00
06/11/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	45	63	45	63	87.00
06/11/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	688	607	688	607	0.00
06/11/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	269	303	269	303	0.00
06/11/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	1055	986	1055	986	0.00
06/11/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	173	202	173	202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	888	816	888	816	0.00
06/11/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	300	338	300	338	0.00
06/11/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	935	870	935	870	0.00
06/11/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	279	314	279	314	0.00
06/11/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	1015	947	1015	947	0.00
06/11/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	45	63	45	63	0.00
06/11/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	688	607	688	607	0.00
06/11/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	260	293	260	293	0.00
06/11/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1095	1025	1095	1025	0.00
06/11/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
06/11/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5442	5344	5442	5344	0.00
06/11/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	0	1	0	1	260.00
06/11/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2993	2894	2993	2894	0.00
06/11/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
06/11/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4742	4644	4742	4644	0.00
06/11/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	181	203	181	203	21795.00
06/11/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1566	1486	1566	1486	0.00
06/11/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	64	88	64	88	0.00
06/11/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	556	482	556	482	0.00
06/11/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	12	18	12	18	75.00
06/11/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1255	1162	1255	1162	0.00
06/11/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	15	22	15	22	0.00
06/11/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1158	1066	1158	1066	0.00
06/11/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	36	51	36	51	0.00
06/11/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	778	695	778	695	0.00
06/11/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	149	175	149	175	0.00
06/11/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1014	938	1014	938	0.00
06/11/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	234	264	234	264	0.00
06/11/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1220	1146	1220	1146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	23	33	23	33	0.00
06/11/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	966	877	966	877	0.00
06/11/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	21	30	21	30	0.00
06/11/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1013	924	1013	924	0.00
06/11/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	26	37	26	37	0.00
06/11/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	918	831	918	831	0.00
06/11/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	36	51	36	51	0.00
06/11/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	778	695	778	695	0.00
06/11/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	26	37	26	37	0.00
06/11/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	918	831	918	831	0.00
06/11/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	32	46	32	46	0.00
06/11/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	825	739	825	739	0.00
06/11/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	4	5	4	5	3000.00
06/11/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1946	1849	1946	1849	0.00
06/11/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	21	30	21	30	0.00
06/11/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1013	924	1013	924	0.00
06/11/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	19	27	19	27	0.00
06/11/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1061	971	1061	971	0.00
06/11/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	124	144	124	144	0.00
06/11/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1188	1108	1188	1108	0.00
06/11/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	19	27	19	27	0.00
06/11/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1061	971	1061	971	0.00
06/11/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	108	126	108	126	0.00
06/11/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1322	1240	1322	1240	0.00
06/11/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	14	20	14	20	0.00
06/11/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1206	1114	1206	1114	0.00
06/11/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	219	247	219	247	0.00
06/11/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1304	1229	1304	1229	0.00
06/11/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	17	24	17	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1109	1018	1109	1018	0.00
06/11/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	199	224	199	224	0.00
06/11/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1434	1356	1434	1356	0.00
06/11/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	95	110	95	110	0.00
06/11/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1459	1374	1459	1374	0.00
06/11/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	9	14	9	14	0.00
06/11/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1402	1307	1402	1307	0.00
06/11/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	187	210	187	210	21978.00
06/11/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1522	1442	1522	1442	0.00
06/11/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	10	15	10	15	0.00
06/11/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1353	1259	1353	1259	0.00
06/11/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	103	120	103	120	0.00
06/11/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1368	1284	1368	1284	0.00
06/11/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	11	16	11	16	0.00
06/11/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1304	1210	1304	1210	0.00
06/11/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	113	132	113	132	0.00
06/11/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1277	1195	1277	1195	0.00
06/11/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	212	239	212	239	0.00
06/11/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1347	1271	1347	1271	0.00
06/11/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	15	22	15	22	0.00
06/11/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1158	1066	1158	1066	0.00
06/11/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	8	12	8	12	0.00
06/11/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1451	1356	1451	1356	0.00
06/11/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	77	90	77	90	0.00
06/11/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1691	1603	1691	1603	0.00
06/11/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	6	9	6	9	0.00
06/11/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1599	1503	1599	1503	0.00
06/11/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	71	83	71	83	0.00
06/11/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1786	1697	1786	1697	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	151	170	151	170	0.00
06/11/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1837	1752	1837	1752	0.00
06/11/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1747	1651	1747	1651	0.00
06/11/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	64	74	64	74	0.00
06/11/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1928	1838	1928	1838	0.00
06/11/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	139	156	139	156	0.00
06/11/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1975	1888	1975	1888	0.00
06/11/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	4	6	4	6	0.00
06/11/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1846	1750	1846	1750	0.00
06/11/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	4	6	4	6	0.00
06/11/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1896	1799	1896	1799	0.00
06/11/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	69	80	69	80	0.00
06/11/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1833	1743	1833	1743	0.00
06/11/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	147	165	147	165	0.00
06/11/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1882	1797	1882	1797	0.00
06/11/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1747	1651	1747	1651	0.00
06/11/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	59	69	59	69	0.00
06/11/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2024	1932	2024	1932	0.00
06/11/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	132	147	132	147	0.00
06/11/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	2067	1980	2067	1980	0.00
06/11/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	3	5	3	5	0.00
06/11/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1996	1899	1996	1899	0.00
06/11/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	143	160	143	160	0.00
06/11/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1928	1843	1928	1843	0.00
06/11/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	16	18	16	18	0.00
06/11/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3830	3732	3830	3732	0.00
06/11/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	46	52	46	52	21978.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4131	4034	4131	4034	0.00
06/11/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	4	6	4	6	0.00
06/11/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1896	1799	1896	1799	0.00
06/11/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	61	71	61	71	0.00
06/11/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1976	1885	1976	1885	0.00
06/11/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	136	152	136	152	0.00
06/11/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	2021	1934	2021	1934	0.00
06/11/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	48	57	48	57	0.00
06/11/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2263	2170	2263	2170	0.00
06/11/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2244	2147	2244	2147	0.00
06/11/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	43	50	43	50	0.00
06/11/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2407	2314	2407	2314	0.00
06/11/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	105	118	105	118	0.00
06/11/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2440	2350	2440	2350	0.00
06/11/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	35	41	35	41	0.00
06/11/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2649	2555	2649	2555	0.00
06/11/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	91	103	91	103	0.00
06/11/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2677	2585	2677	2585	0.00
06/11/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2593	2495	2593	2495	0.00
06/11/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	41	48	41	48	0.00
06/11/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2455	2362	2455	2362	0.00
06/11/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	102	114	102	114	0.00
06/11/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2487	2397	2487	2397	0.00
06/11/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2444	2346	2444	2346	0.00
06/11/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	46	54	46	54	0.00
06/11/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2311	2218	2311	2218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	111	125	111	125	0.00
06/11/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2346	2257	2346	2257	0.00
06/11/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2294	2196	2294	2196	0.00
06/11/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	160	180	160	180	26596.00
06/11/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1746	1662	1746	1662	0.00
06/11/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	46	54	46	54	0.00
06/11/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2311	2218	2311	2218	0.00
06/11/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2294	2196	2294	2196	0.00
06/11/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	39	46	39	46	0.00
06/11/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2504	2410	2504	2410	0.00
06/11/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2493	2395	2493	2395	0.00
06/11/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	39	46	39	46	0.00
06/11/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2504	2410	2504	2410	0.00
06/11/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	30	35	30	35	0.00
06/11/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2844	2749	2844	2749	0.00
06/11/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2793	2695	2793	2695	0.00
06/11/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	29	34	29	34	0.00
06/11/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2893	2798	2893	2798	0.00
06/11/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2893	2794	2893	2794	0.00
06/11/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	31	37	31	37	0.00
06/11/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2795	2700	2795	2700	0.00
06/11/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	28	33	28	33	0.00
06/11/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2942	2847	2942	2847	0.00
06/11/2009	\$ / R 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
06/11/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2943	2844	2943	2844	0.00
06/11/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	25	30	25	30	0.00
06/11/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3089	2993	3089	2993	0.00
06/11/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	3043	2944	3043	2944	0.00
06/11/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	21	25	21	25	0.00
06/11/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3335	3239	3335	3239	0.00
06/11/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3243	3144	3243	3144	0.00
06/11/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	18	21	18	21	0.00
06/11/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3582	3485	3582	3485	0.00
06/11/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3492	3394	3492	3394	0.00
06/11/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	19	22	19	22	0.00
06/11/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3533	3436	3533	3436	0.00
06/11/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3442	3344	3442	3344	0.00
06/11/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	20	23	20	23	0.00
06/11/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3434	3337	3434	3337	0.00
06/11/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3342	3244	3342	3244	0.00
06/11/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	19	23	19	23	0.00
06/11/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3484	3386	3484	3386	0.00
06/11/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	23	28	23	28	0.00
06/11/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3188	3091	3188	3091	0.00
06/11/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2743	2645	2743	2645	0.00
06/11/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2843	2745	2843	2745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	24	29	24	29	0.00
06/11/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3139	3042	3139	3042	0.00
06/11/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	3093	2994	3093	2994	0.00
06/11/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3193	3094	3193	3094	0.00
06/11/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3243	3144	3243	3144	0.00
06/11/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	22	26	22	26	0.00
06/11/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3286	3190	3286	3190	0.00
06/11/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	20	24	20	24	0.00
06/11/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3385	3288	3385	3288	0.00
06/11/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	23	27	23	27	0.00
06/11/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3237	3140	3237	3140	0.00
06/11/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	26	31	26	31	0.00
06/11/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3040	2944	3040	2944	0.00
06/11/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2643	2545	2643	2545	0.00
06/11/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	28	33	28	33	0.00
06/11/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2942	2847	2942	2847	0.00
06/11/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2543	2445	2543	2445	0.00
06/11/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	24	29	24	29	0.00
06/11/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3139	3042	3139	3042	0.00
06/11/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	17	21	17	21	0.00
06/11/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3632	3534	3632	3534	0.00
06/11/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	16	19	16	19	0.00
06/11/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3770	3673	3770	3673	0.00
06/11/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	17	20	17	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3681	3584	3681	3584	0.00
06/11/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	0	1	0	1	9530.00
06/11/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2993	2894	2993	2894	0.00
06/11/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	17	20	17	20	0.00
06/11/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3681	3584	3681	3584	0.00
06/11/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3143	3044	3143	3044	0.00
06/11/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	16	19	16	19	0.00
06/11/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3731	3633	3731	3633	0.00
06/11/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	14	17	14	17	0.00
06/11/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3979	3881	3979	3881	0.00
06/11/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	16	19	16	19	0.00
06/11/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3780	3683	3780	3683	0.00
06/11/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	13	16	13	16	0.00
06/11/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4077	3980	4077	3980	0.00
06/11/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	15	18	15	18	0.00
06/11/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3879	3782	3879	3782	0.00
06/11/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	15	17	15	17	0.00
06/11/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3929	3831	3929	3831	0.00
06/11/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2543	2445	2543	2445	0.00
06/11/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3592	3494	3592	3494	0.00
06/11/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3542	3444	3542	3444	0.00
06/11/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3742	3644	3742	3644	0.00
06/11/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3642	3544	3642	3544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
06/11/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4742	4644	4742	4644	0.00
06/11/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	4042	3944	4042	3944	0.00
06/11/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3942	3844	3942	3844	0.00
06/11/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4442	4344	4442	4344	0.00
06/11/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4842	4744	4842	4744	0.00
06/11/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5242	5144	5242	5144	0.00
06/11/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5642	5544	5642	5544	0.00
06/11/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4342	4244	4342	4244	0.00
06/11/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5142	5044	5142	5044	0.00
06/11/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5542	5444	5542	5444	0.00
06/11/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	7	10	7	10	0.00
06/11/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1549	1454	1549	1454	0.00
06/11/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	2	4	2	4	0.00
06/11/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2145	2047	2145	2047	0.00
06/11/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4542	4444	4542	4444	0.00
06/11/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5742	5644	5742	5644	0.00
06/11/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	3	5	3	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
06/11/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2045	1948	2045	1948	0.00
06/11/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2643	2545	2643	2545	0.00
06/11/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3842	3744	3842	3744	0.00
06/11/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	5042	4944	5042	4944	0.00
06/11/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	12	18	12	18	0.00
06/11/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1255	1162	1255	1162	0.00
06/11/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4242	4144	4242	4144	0.00
06/11/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	6042	5944	6042	5944	0.00
06/11/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4942	4844	4942	4844	0.00
06/11/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5542	5444	5542	5444	0.00
06/11/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6142	6044	6142	6044	0.00
06/11/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4142	4044	4142	4044	0.00
06/11/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5342	5244	5342	5244	0.00
06/11/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5942	5844	5942	5844	0.00
06/11/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5242	5144	5242	5144	0.00
06/11/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1797	1700	1797	1700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2394	2296	2394	2296	0.00
06/11/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4192	4094	4192	4094	0.00
06/11/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4792	4694	4792	4694	0.00
06/11/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5392	5294	5392	5294	0.00
06/11/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5992	5894	5992	5894	0.00
06/11/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4242	4144	4242	4144	0.00
06/11/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	5	8	5	8	0.00
06/11/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1698	1602	1698	1602	0.00
06/11/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3492	3394	3492	3394	0.00
06/11/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4092	3994	4092	3994	0.00
06/11/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4692	4594	4692	4594	0.00
06/11/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5292	5194	5292	5194	0.00
06/11/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	7	10	7	10	0.00
06/11/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1549	1454	1549	1454	0.00
06/11/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4542	4444	4542	4444	0.00
06/11/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	55	64	55	64	0.00
06/11/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2119	2028	2119	2028	0.00
06/11/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	43	50	43	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2407	2314	2407	2314	0.00
06/11/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	36	43	36	43	0.00
06/11/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2601	2506	2601	2506	0.00
06/11/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	34	40	34	40	0.00
06/11/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2698	2603	2698	2603	0.00
06/11/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	4	6	4	6	0.00
06/11/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4869	4769	4869	4769	0.00
06/11/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2194	2097	2194	2097	0.00
06/11/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3392	3294	3392	3294	0.00
06/11/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3992	3894	3992	3894	0.00
06/11/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4592	4494	4592	4494	0.00
06/11/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5692	5594	5692	5594	0.00
06/11/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	66	77	66	77	0.00
06/11/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1880	1790	1880	1790	0.00
06/11/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	15	17	15	17	0.00
06/11/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3929	3831	3929	3831	0.00
06/11/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	6015	5915	6015	5915	0.00
06/11/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3742	3644	3742	3644	0.00
06/11/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	74	86	74	86	0.00
06/11/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1738	1650	1738	1650	0.00
06/11/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	23	28	23	28	0.00
06/11/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3188	3091	3188	3091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5865	5765	5865	5765	0.00
06/11/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	80	93	80	93	0.00
06/11/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1644	1557	1644	1557	0.00
06/11/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5765	5665	5765	5665	0.00
06/11/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	11	16	11	16	0.00
06/11/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1304	1210	1304	1210	0.00
06/11/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3692	3594	3692	3594	0.00
06/11/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4292	4194	4292	4194	0.00
06/11/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	83	97	83	97	0.00
06/11/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1598	1511	1598	1511	0.00
06/11/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	20	23	20	23	0.00
06/11/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3434	3337	3434	3337	0.00
06/11/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5716	5615	5716	5615	0.00
06/11/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	91	106	91	106	0.00
06/11/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1505	1419	1505	1419	0.00
06/11/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5616	5516	5616	5516	0.00
06/11/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	6	9	6	9	0.00
06/11/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1648	1552	1648	1552	0.00
06/11/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3792	3694	3792	3694	0.00
06/11/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4392	4294	4392	4294	0.00
06/11/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4992	4894	4992	4894	0.00
06/11/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6192	6094	6192	6094	0.00
06/11/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	11	15	11	15	0.00
06/11/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4176	4078	4176	4078	0.00
06/11/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6265	6165	6265	6165	0.00
06/11/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4342	4244	4342	4244	0.00
06/11/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	57	66	57	66	0.00
06/11/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2072	1980	2072	1980	0.00
06/11/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	14	16	14	16	0.00
06/11/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4028	3930	4028	3930	0.00
06/11/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	12	16	12	16	0.00
06/11/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4127	4029	4127	4029	0.00
06/11/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6215	6115	6215	6115	0.00
06/11/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6342	6244	6342	6244	0.00
06/11/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	11	15	11	15	0.00
06/11/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4176	4078	4176	4078	0.00
06/11/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	10	13	10	13	0.00
06/11/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4274	4177	4274	4177	0.00
06/11/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	9	11	9	11	0.00
06/11/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4373	4275	4373	4275	0.00
06/11/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6465	6364	6465	6364	0.00
06/11/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6242	6144	6242	6144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	52	62	52	62	0.00
06/11/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2167	2075	2167	2075	0.00
06/11/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	17	21	17	21	0.00
06/11/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3632	3534	3632	3534	0.00
06/11/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	12	16	12	16	0.00
06/11/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4127	4029	4127	4029	0.00
06/11/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	11	14	11	14	0.00
06/11/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4225	4127	4225	4127	0.00
06/11/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6315	6214	6315	6214	0.00
06/11/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4292	4194	4292	4194	0.00
06/11/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4892	4794	4892	4794	0.00
06/11/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	6092	5994	6092	5994	0.00
06/11/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6115	6015	6115	6015	0.00
06/11/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6442	6344	6442	6344	0.00
06/11/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	77	90	77	90	0.00
06/11/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1691	1603	1691	1603	0.00
06/11/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5815	5715	5815	5715	0.00
06/11/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	118	138	118	138	0.00
06/11/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1232	1152	1232	1152	0.00
06/11/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5516	5416	5516	5416	0.00
06/11/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	27	32	27	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
06/11/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2991	2895	2991	2895	0.00
06/11/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	19	23	19	23	0.00
06/11/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3484	3386	3484	3386	0.00
06/11/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5666	5566	5666	5566	0.00
06/11/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	23	27	23	27	0.00
06/11/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3237	3140	3237	3140	0.00
06/11/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	16	19	16	19	0.00
06/11/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3731	3633	3731	3633	0.00
06/11/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5915	5815	5915	5815	0.00
06/11/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	29	34	29	34	0.00
06/11/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2893	2798	2893	2798	0.00
06/11/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	27	32	27	32	0.00
06/11/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2991	2895	2991	2895	0.00
06/11/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5566	5466	5566	5466	0.00
06/11/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	99	115	99	115	0.00
06/11/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1413	1329	1413	1329	0.00
06/11/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5965	5865	5965	5865	0.00
06/11/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4092	3994	4092	3994	0.00
06/11/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5292	5194	5292	5194	0.00
06/11/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6492	6394	6492	6394	0.00
06/11/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5466	5366	5466	5366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	32	38	32	38	0.00
06/11/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2747	2652	2747	2652	0.00
06/11/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5317	5217	5317	5217	0.00
06/11/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5892	5794	5892	5794	0.00
06/11/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	34	40	34	40	0.00
06/11/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2698	2603	2698	2603	0.00
06/11/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5267	5167	5267	5167	0.00
06/11/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5792	5694	5792	5694	0.00
06/11/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	3	4	3	4	0.00
06/11/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5167	5067	5167	5067	0.00
06/11/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	38	44	38	44	0.00
06/11/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2552	2458	2552	2458	0.00
06/11/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	35	41	35	41	0.00
06/11/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2649	2555	2649	2555	0.00
06/11/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	3	4	3	4	0.00
06/11/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5217	5117	5217	5117	0.00
06/11/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	44	52	44	52	0.00
06/11/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2359	2266	2359	2266	0.00
06/11/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	5	6	5	6	0.00
06/11/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4819	4720	4819	4720	0.00
06/11/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	17	24	17	24	0.00
06/11/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1109	1018	1109	1018	0.00
06/11/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5092	4994	5092	4994	0.00
06/11/2009	\$ / R On 14-December-09	13.05	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
06/11/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5492	5394	5492	5394	0.00
06/11/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	52	62	52	62	0.00
06/11/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2167	2075	2167	2075	0.00
06/11/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4720	4621	4720	4621	0.00
06/11/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	424	507	424	507	0.00
06/11/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	66	50	66	50	0.00
06/11/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	277	321	277	321	0.00
06/11/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	541	484	541	484	0.00
06/11/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	6	8	6	8	0.00
06/11/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4670	4571	4670	4571	0.00
06/11/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	129	144	129	144	0.00
06/11/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2114	2026	2114	2026	0.00
06/11/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	121	136	121	136	0.00
06/11/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2206	2119	2206	2119	0.00
06/11/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	108	121	108	121	0.00
06/11/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2393	2304	2393	2304	0.00
06/11/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	96	108	96	108	0.00
06/11/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2582	2491	2582	2491	0.00
06/11/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	36	41	36	41	0.00
06/11/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4622	4524	4622	4524	0.00
06/11/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	125	140	125	140	0.00
06/11/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2160	2072	2160	2072	0.00
06/11/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	117	132	117	132	0.00
06/11/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2253	2165	2253	2165	0.00
06/11/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	99	111	99	111	0.00
06/11/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2534	2444	2534	2444	0.00
06/11/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	94	105	94	105	0.00
06/11/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2629	2538	2629	2538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	36	40	36	40	0.00
06/11/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4671	4573	4671	4573	0.00
06/11/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	121	136	121	136	0.00
06/11/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2206	2119	2206	2119	0.00
06/11/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	96	108	96	108	0.00
06/11/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2582	2491	2582	2491	0.00
06/11/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	87	97	87	97	0.00
06/11/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2772	2680	2772	2680	0.00
06/11/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	33	38	33	38	0.00
06/11/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4819	4720	4819	4720	0.00
06/11/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	9	14	9	14	0.00
06/11/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1402	1307	1402	1307	0.00
06/11/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3293	3194	3293	3194	0.00
06/11/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3992	3894	3992	3894	0.00
06/11/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5792	5694	5792	5694	0.00
06/11/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	41	48	41	48	0.00
06/11/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2455	2362	2455	2362	0.00
06/11/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	38	44	38	44	0.00
06/11/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2552	2458	2552	2458	0.00
06/11/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	4	5	4	5	0.00
06/11/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	5018	4918	5018	4918	0.00
06/11/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	111	125	111	125	0.00
06/11/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2346	2257	2346	2257	0.00
06/11/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	94	105	94	105	0.00
06/11/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2629	2538	2629	2538	0.00
06/11/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	89	100	89	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2724	2632	2724	2632	0.00
06/11/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	84	95	84	95	0.00
06/11/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2820	2727	2820	2727	0.00
06/11/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	80	90	80	90	0.00
06/11/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2915	2822	2915	2822	0.00
06/11/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	31	35	31	35	0.00
06/11/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4967	4868	4967	4868	0.00
06/11/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	50	59	50	59	0.00
06/11/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2215	2123	2215	2123	0.00
06/11/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4769	4670	4769	4670	0.00
06/11/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	125	140	125	140	0.00
06/11/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2160	2072	2160	2072	0.00
06/11/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	34	39	34	39	0.00
06/11/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4769	4671	4769	4671	0.00
06/11/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	57	66	57	66	0.00
06/11/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2072	1980	2072	1980	0.00
06/11/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	678	770	678	770	0.00
06/11/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	20	14	20	14	0.00
06/11/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	143	188	143	188	0.00
06/11/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	285	231	285	231	0.00
06/11/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	69	80	69	80	0.00
06/11/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1833	1743	1833	1743	0.00
06/11/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	6	8	6	8	0.00
06/11/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4670	4571	4670	4571	0.00
06/11/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	156	175	156	175	0.00
06/11/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1791	1707	1791	1707	0.00
06/11/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	117	132	117	132	0.00
06/11/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2253	2165	2253	2165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	129	144	129	144	0.00
06/11/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2114	2026	2114	2026	0.00
06/11/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	40	45	40	45	0.00
06/11/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4425	4327	4425	4327	0.00
06/11/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	724	817	724	817	0.00
06/11/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	16	11	16	11	0.00
06/11/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2593	2495	2593	2495	0.00
06/11/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	74	86	74	86	0.00
06/11/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1738	1650	1738	1650	0.00
06/11/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	7	9	7	9	0.00
06/11/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4571	4472	4571	4472	0.00
06/11/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	165	185	165	185	0.00
06/11/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1700	1618	1700	1618	0.00
06/11/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	156	175	156	175	0.00
06/11/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1791	1707	1791	1707	0.00
06/11/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	39	44	39	44	0.00
06/11/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4474	4376	4474	4376	0.00
06/11/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	633	724	633	724	0.00
06/11/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	25	18	25	18	0.00
06/11/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2693	2595	2693	2595	0.00
06/11/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4792	4694	4792	4694	0.00
06/11/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	633	724	633	724	0.00
06/11/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	25	18	25	18	0.00
06/11/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	770	865	770	865	0.00
06/11/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	13	8	13	8	0.00
06/11/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	170	191	170	191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1655	1573	1655	1573	0.00
06/11/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4008	4106	4008	4106	0.00
06/11/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2508	2606	2508	2606	0.00
06/11/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1011	1109	1011	1109	0.00
06/11/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7992	7894	7992	7894	0.00
06/11/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4036	4136	4036	4136	0.00
06/11/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2537	2638	2537	2638	0.00
06/11/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1077	1174	1077	1174	0.00
06/11/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	42	38	42	38	0.00
06/11/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	4	5	4	5	0.00
06/11/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4968	4869	4968	4869	0.00
06/11/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7965	7864	7965	7864	0.00
06/11/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4065	4168	4065	4168	0.00
06/11/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2570	2673	2570	2673	0.00
06/11/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	6	6	6	6	0.00
06/11/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1151	1246	1151	1246	0.00
06/11/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	86	78	86	78	0.00
06/11/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	60	68	60	68	0.00
06/11/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3496	3400	3496	3400	0.00
06/11/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	16	19	16	19	0.00
06/11/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6452	6352	6452	6352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	8	10	8	10	0.00
06/11/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7943	7842	7943	7842	0.00
06/11/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2758	2856	2758	2856	0.00
06/11/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1259	1358	1259	1358	0.00
06/11/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7742	7644	7742	7644	0.00
06/11/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2787	2887	2787	2887	0.00
06/11/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1310	1408	1310	1408	0.00
06/11/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	25	22	25	22	0.00
06/11/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7715	7614	7715	7614	0.00
06/11/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2819	2922	2819	2922	0.00
06/11/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1369	1466	1369	1466	0.00
06/11/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	54	48	54	48	0.00
06/11/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	68	76	68	76	0.00
06/11/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3253	3158	3253	3158	0.00
06/11/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	35	39	35	39	0.00
06/11/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4720	4622	4720	4622	0.00
06/11/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	19	22	19	22	0.00
06/11/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6204	6104	6204	6104	0.00
06/11/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	9	11	9	11	0.00
06/11/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7694	7593	7694	7593	0.00
06/11/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5092	4994	5092	4994	0.00
06/11/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	579	654	579	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	193	168	193	168	0.00
06/11/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	91	106	91	106	0.00
06/11/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1505	1419	1505	1419	0.00
06/11/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	83	97	83	97	0.00
06/11/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1598	1511	1598	1511	0.00
06/11/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	61	71	61	71	0.00
06/11/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1976	1885	1976	1885	0.00
06/11/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	9	12	9	12	0.00
06/11/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4324	4226	4324	4226	0.00
06/11/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	147	165	147	165	0.00
06/11/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1882	1797	1882	1797	0.00
06/11/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	47	53	47	53	0.00
06/11/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	4083	3985	4083	3985	0.00
06/11/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2558	2656	2558	2656	0.00
06/11/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1558	1657	1558	1657	0.00
06/11/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2587	2688	2587	2688	0.00
06/11/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	1	2	1	0.00
06/11/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1598	1697	1598	1697	0.00
06/11/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	13	11	13	11	0.00
06/11/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	8	11	8	11	0.00
06/11/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4423	4324	4423	4324	0.00
06/11/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5416	5316	5416	5316	0.00
06/11/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2620	2723	2620	2723	0.00
06/11/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	5	5	5	5	0.00
06/11/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1644	1743	1644	1743	0.00
06/11/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	29	25	29	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
06/11/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	62	69	62	69	0.00
06/11/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3447	3352	3447	3352	0.00
06/11/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	26	29	26	29	0.00
06/11/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5411	5312	5411	5312	0.00
06/11/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1758	1857	1758	1857	0.00
06/11/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2737	2837	2737	2837	0.00
06/11/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1745	1844	1745	1844	0.00
06/11/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	9	8	9	8	0.00
06/11/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1833	1933	1833	1933	0.00
06/11/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	19	16	19	16	0.00
06/11/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	957	1043	957	1043	0.00
06/11/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	143	126	143	126	0.00
06/11/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	44	50	44	50	0.00
06/11/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4229	4132	4229	4132	0.00
06/11/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	28	32	28	32	0.00
06/11/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5213	5114	5213	5114	0.00
06/11/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1794	1893	1794	1893	0.00
06/11/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	8	7	8	7	0.00
06/11/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	866	954	866	954	0.00
06/11/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	80	67	80	67	0.00
06/11/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7592	7494	7592	7494	0.00
06/11/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	58	65	58	65	0.00
06/11/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3593	3497	3593	3497	0.00
06/11/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	37	42	37	42	0.00
06/11/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4573	4474	4573	4474	0.00
06/11/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	25	28	25	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
06/11/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5560	5460	5560	5460	0.00
06/11/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2808	2906	2808	2906	0.00
06/11/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1808	1907	1808	1907	0.00
06/11/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	818	913	818	913	0.00
06/11/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	10	7	10	7	0.00
06/11/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7692	7594	7692	7594	0.00
06/11/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2837	2937	2837	2937	0.00
06/11/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1843	1942	1843	1942	0.00
06/11/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	7	6	7	6	0.00
06/11/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2869	2971	2869	2971	0.00
06/11/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1881	1982	1881	1982	0.00
06/11/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	17	14	17	14	0.00
06/11/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	56	62	56	62	0.00
06/11/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3691	3594	3691	3594	0.00
06/11/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	24	27	24	27	0.00
06/11/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5659	5559	5659	5559	0.00
06/11/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2708	2806	2708	2806	0.00
06/11/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1708	1807	1708	1807	0.00
06/11/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7792	7694	7792	7694	0.00
06/11/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2719	2822	2719	2822	0.00
06/11/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1738	1838	1738	1838	0.00
06/11/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	23	20	23	20	0.00
06/11/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	82	92	82	92	0.00
06/11/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2867	2775	2867	2775	0.00
06/11/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	52	58	52	58	0.00
06/11/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3838	3741	3838	3741	0.00
06/11/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	22	25	22	25	0.00
06/11/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5808	5708	5808	5708	0.00
06/11/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2658	2756	2658	2756	0.00
06/11/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1658	1757	1658	1757	0.00
06/11/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7842	7744	7842	7744	0.00
06/11/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2637	2738	2637	2738	0.00
06/11/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1647	1746	1647	1746	0.00
06/11/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	11	10	11	10	0.00
06/11/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	750	834	750	834	0.00
06/11/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	115	98	115	98	0.00
06/11/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2670	2773	2670	2773	0.00
06/11/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	5	5	5	5	0.00
06/11/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1691	1790	1691	1790	0.00
06/11/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	26	23	26	23	0.00
06/11/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	51	57	51	57	0.00
06/11/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3887	3790	3887	3790	0.00
06/11/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	33	37	33	37	0.00
06/11/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4868	4769	4868	4769	0.00
06/11/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	22	25	22	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
06/11/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5857	5757	5857	5757	0.00
06/11/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	78	88	78	88	0.00
06/11/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2963	2870	2963	2870	0.00
06/11/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	50	56	50	56	0.00
06/11/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3936	3839	3936	3839	0.00
06/11/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	32	36	32	36	0.00
06/11/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4917	4818	4917	4818	0.00
06/11/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	22	24	22	24	0.00
06/11/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5907	5807	5907	5807	0.00
06/11/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	54	61	54	61	0.00
06/11/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3740	3643	3740	3643	0.00
06/11/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	23	26	23	26	0.00
06/11/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5709	5609	5709	5609	0.00
06/11/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	2908	3006	2908	3006	0.00
06/11/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	1908	2006	1908	2006	0.00
06/11/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	914	1010	914	1010	0.00
06/11/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	6	4	6	4	0.00
06/11/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	2936	3037	2936	3037	0.00
06/11/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	1941	2041	1941	2041	0.00
06/11/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	6	5	6	5	0.00
06/11/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	989	1083	989	1083	0.00
06/11/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	53	46	53	46	0.00
06/11/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	2918	3021	2918	3021	0.00
06/11/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	1929	2030	1929	2030	0.00
06/11/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	15	12	15	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
06/11/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1032	1120	1032	1120	0.00
06/11/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	117	102	117	102	0.00
06/11/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	91	103	91	103	0.00
06/11/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2677	2585	2677	2585	0.00
06/11/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	57	63	57	63	0.00
06/11/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3642	3546	3642	3546	0.00
06/11/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	2958	3056	2958	3056	0.00
06/11/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	1958	2056	1958	2056	0.00
06/11/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	962	1059	962	1059	0.00
06/11/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	4	3	4	3	0.00
06/11/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7542	7444	7542	7444	0.00
06/11/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2986	3087	2986	3087	0.00
06/11/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1991	2091	1991	2091	0.00
06/11/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	4	5	4	0.00
06/11/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1032	1128	1032	1128	0.00
06/11/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	46	42	46	42	0.00
06/11/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	7	9	7	9	0.00
06/11/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4521	4423	4521	4423	0.00
06/11/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	2968	3071	2968	3071	0.00
06/11/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	1978	2079	1978	2079	0.00
06/11/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	13	12	13	12	0.00
06/11/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1070	1161	1070	1161	0.00
06/11/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	105	94	105	94	0.00
06/11/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3018	3121	3018	3121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2026	2128	2026	2128	0.00
06/11/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	12	11	12	11	0.00
06/11/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1109	1203	1109	1203	0.00
06/11/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	94	86	94	86	0.00
06/11/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	59	66	59	66	0.00
06/11/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3545	3449	3545	3449	0.00
06/11/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	38	43	38	43	0.00
06/11/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4523	4425	4523	4425	0.00
06/11/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	25	28	25	28	0.00
06/11/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5510	5411	5510	5411	0.00
06/11/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3108	3206	3108	3206	0.00
06/11/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2108	2206	2108	2206	0.00
06/11/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1110	1208	1110	1208	0.00
06/11/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	1	2	1	2	0.00
06/11/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2394	2296	2394	2296	0.00
06/11/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7392	7294	7392	7294	0.00
06/11/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3136	3237	3136	3237	0.00
06/11/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	0	1	0	0.00
06/11/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2139	2240	2139	2240	0.00
06/11/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	3	4	3	0.00
06/11/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1170	1267	1170	1267	0.00
06/11/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	34	30	34	30	0.00
06/11/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2	3	2	3	0.00
06/11/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5366	5267	5366	5267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3167	3270	3167	3270	0.00
06/11/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	2	3	2	0.00
06/11/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2174	2277	2174	2277	0.00
06/11/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	10	9	10	9	0.00
06/11/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1237	1333	1237	1333	0.00
06/11/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	72	65	72	65	0.00
06/11/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	63	71	63	71	0.00
06/11/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3399	3303	3399	3303	0.00
06/11/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	27	30	27	30	0.00
06/11/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5362	5262	5362	5262	0.00
06/11/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3208	3306	3208	3306	0.00
06/11/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2208	2306	2208	2306	0.00
06/11/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1209	1308	1209	1308	0.00
06/11/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	2	1	2	1	0.00
06/11/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7292	7194	7292	7194	0.00
06/11/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3186	3287	3186	3287	0.00
06/11/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2189	2289	2189	2289	0.00
06/11/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1216	1314	1216	1314	0.00
06/11/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	31	27	31	27	0.00
06/11/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3217	3320	3217	3320	0.00
06/11/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2224	2326	2224	2326	0.00
06/11/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	9	9	9	9	0.00
06/11/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1280	1377	1280	1377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	66	59	66	59	0.00
06/11/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	65	72	65	72	0.00
06/11/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3350	3255	3350	3255	0.00
06/11/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	42	47	42	47	0.00
06/11/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4327	4230	4327	4230	0.00
06/11/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	27	31	27	31	0.00
06/11/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5312	5213	5312	5213	0.00
06/11/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3258	3356	3258	3356	0.00
06/11/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2258	2356	2258	2356	0.00
06/11/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7242	7144	7242	7144	0.00
06/11/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3286	3387	3286	3387	0.00
06/11/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2289	2389	2289	2389	0.00
06/11/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	518	590	518	590	0.00
06/11/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	232	203	232	203	0.00
06/11/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3267	3370	3267	3370	0.00
06/11/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2273	2376	2273	2376	0.00
06/11/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	8	8	8	8	0.00
06/11/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1324	1421	1324	1421	0.00
06/11/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	60	53	60	53	0.00
06/11/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	614	684	614	684	0.00
06/11/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	349	316	349	316	0.00
06/11/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	66	74	66	74	0.00
06/11/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3301	3206	3301	3206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	43	48	43	48	0.00
06/11/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4278	4181	4278	4181	0.00
06/11/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	28	31	28	31	0.00
06/11/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5263	5164	5263	5164	0.00
06/11/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3308	3406	3308	3406	0.00
06/11/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2308	2406	2308	2406	0.00
06/11/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1309	1407	1309	1407	0.00
06/11/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7192	7094	7192	7094	0.00
06/11/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3317	3420	3317	3420	0.00
06/11/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2323	2425	2323	2425	0.00
06/11/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	8	8	8	8	0.00
06/11/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3236	3337	3236	3337	0.00
06/11/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2239	2339	2239	2339	0.00
06/11/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1263	1361	1263	1361	0.00
06/11/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	27	24	27	24	0.00
06/11/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	489	559	489	559	0.00
06/11/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	254	223	254	223	0.00
06/11/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3086	3187	3086	3187	0.00
06/11/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2090	2190	2090	2190	0.00
06/11/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1123	1220	1123	1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	38	34	38	34	0.00
06/11/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3117	3220	3117	3220	0.00
06/11/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2125	2227	2125	2227	0.00
06/11/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	10	10	10	0.00
06/11/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1194	1289	1194	1289	0.00
06/11/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	79	71	79	71	0.00
06/11/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3336	3437	3336	3437	0.00
06/11/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2338	2439	2338	2439	0.00
06/11/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	3	2	3	2	0.00
06/11/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1358	1456	1358	1456	0.00
06/11/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	22	20	22	20	0.00
06/11/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	15	17	15	17	0.00
06/11/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6700	6600	6700	6600	0.00
06/11/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	53	60	53	60	0.00
06/11/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3789	3692	3789	3692	0.00
06/11/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	14	17	14	17	0.00
06/11/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6749	6649	6749	6649	0.00
06/11/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	14	16	14	16	0.00
06/11/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6799	6699	6799	6699	0.00
06/11/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3158	3256	3158	3256	0.00
06/11/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2158	2256	2158	2256	0.00
06/11/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1160	1258	1160	1258	0.00
06/11/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7342	7244	7342	7244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3508	3606	3508	3606	0.00
06/11/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1508	1607	1508	1607	0.00
06/11/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	546	634	546	634	0.00
06/11/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	38	28	38	28	0.00
06/11/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6992	6894	6992	6894	0.00
06/11/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3486	3587	3486	3587	0.00
06/11/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2488	2588	2488	2588	0.00
06/11/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1502	1600	1502	1600	0.00
06/11/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	16	14	16	14	0.00
06/11/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3516	3619	3516	3619	0.00
06/11/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2521	2624	2521	2624	0.00
06/11/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	6	6	6	6	0.00
06/11/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1551	1649	1551	1649	0.00
06/11/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	36	32	36	32	0.00
06/11/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	756	834	756	834	0.00
06/11/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	242	216	242	216	0.00
06/11/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	31	35	31	35	0.00
06/11/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	5016	4917	5016	4917	0.00
06/11/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	16	19	16	19	0.00
06/11/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6501	6401	6501	6401	0.00
06/11/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3608	3706	3608	3706	0.00
06/11/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2608	2706	2608	2706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1608	1707	1608	1707	0.00
06/11/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3892	3794	3892	3794	0.00
06/11/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6892	6794	6892	6794	0.00
06/11/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3586	3686	3586	3686	0.00
06/11/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	4	5	4	5	0.00
06/11/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4918	4819	4918	4819	0.00
06/11/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3566	3669	3566	3669	0.00
06/11/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1597	1696	1597	1696	0.00
06/11/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	33	28	33	28	0.00
06/11/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6392	6294	6392	6294	0.00
06/11/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8392	8294	8392	8294	0.00
06/11/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6415	6314	6415	6314	0.00
06/11/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8414	8314	8414	8314	0.00
06/11/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	6	8	6	8	0.00
06/11/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8441	8340	8441	8340	0.00
06/11/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4492	4394	4492	4394	0.00
06/11/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8492	8394	8492	8394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6515	6414	6515	6414	0.00
06/11/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8514	8414	8514	8414	0.00
06/11/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3466	3569	3466	3569	0.00
06/11/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	1	2	1	0.00
06/11/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2471	2574	2471	2574	0.00
06/11/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	7	6	7	6	0.00
06/11/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1505	1603	1505	1603	0.00
06/11/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	40	35	40	35	0.00
06/11/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	16	18	16	18	0.00
06/11/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6551	6451	6551	6451	0.00
06/11/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8541	8439	8541	8439	0.00
06/11/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3408	3506	3408	3506	0.00
06/11/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2408	2506	2408	2506	0.00
06/11/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1409	1507	1409	1507	0.00
06/11/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6592	6494	6592	6494	0.00
06/11/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8592	8494	8592	8494	0.00
06/11/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3386	3487	3386	3487	0.00
06/11/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2388	2488	2388	2488	0.00
06/11/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1406	1504	1406	1504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	20	17	20	17	0.00
06/11/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6615	6514	6615	6514	0.00
06/11/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8614	8514	8614	8514	0.00
06/11/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3367	3469	3367	3469	0.00
06/11/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2372	2475	2372	2475	0.00
06/11/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	7	7	7	7	0.00
06/11/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1414	1511	1414	1511	0.00
06/11/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	49	44	49	44	0.00
06/11/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	668	741	668	741	0.00
06/11/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	304	274	304	274	0.00
06/11/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	15	18	15	18	0.00
06/11/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6650	6550	6650	6550	0.00
06/11/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	5	7	5	7	0.00
06/11/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8640	8539	8640	8539	0.00
06/11/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6692	6594	6692	6594	0.00
06/11/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8692	8594	8692	8594	0.00
06/11/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6715	6614	6715	6614	0.00
06/11/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8714	8614	8714	8614	0.00
06/11/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	5	6	5	6	0.00
06/11/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8740	8639	8740	8639	0.00
06/11/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3358	3456	3358	3456	0.00
06/11/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2358	2456	2358	2456	0.00
06/11/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1359	1457	1359	1457	0.00
06/11/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6642	6544	6642	6544	0.00
06/11/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8642	8544	8642	8544	0.00
06/11/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6665	6564	6665	6564	0.00
06/11/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8664	8564	8664	8564	0.00
06/11/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	5	6	5	6	0.00
06/11/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8690	8589	8690	8589	0.00
06/11/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6842	6744	6842	6744	0.00
06/11/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8842	8744	8842	8744	0.00
06/11/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6865	6764	6865	6764	0.00
06/11/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8864	8764	8864	8764	0.00
06/11/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	78	88	78	88	0.00
06/11/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2963	2870	2963	2870	0.00
06/11/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	32	36	32	36	0.00
06/11/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4917	4818	4917	4818	0.00
06/11/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	13	16	13	16	0.00
06/11/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6898	6798	6898	6798	0.00
06/11/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	4	6	4	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
06/11/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8890	8788	8890	8788	0.00
06/11/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	13	16	13	16	0.00
06/11/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6898	6798	6898	6798	0.00
06/11/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8892	8794	8892	8794	0.00
06/11/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6915	6814	6915	6814	0.00
06/11/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8914	8814	8914	8814	0.00
06/11/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3068	3170	3068	3170	0.00
06/11/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2076	2178	2076	2178	0.00
06/11/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	11	10	11	10	0.00
06/11/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	76	86	76	86	0.00
06/11/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	3012	2918	3012	2918	0.00
06/11/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	13	15	13	15	0.00
06/11/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6948	6848	6948	6848	0.00
06/11/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	4	6	4	6	0.00
06/11/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8940	8838	8940	8838	0.00
06/11/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3058	3156	3058	3156	0.00
06/11/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2058	2156	2058	2156	0.00
06/11/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1061	1159	1061	1159	0.00
06/11/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	3	2	3	2	0.00
06/11/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6942	6844	6942	6844	0.00
06/11/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8942	8844	8942	8844	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3036	3137	3036	3137	0.00
06/11/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2040	2140	2040	2140	0.00
06/11/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6965	6864	6965	6864	0.00
06/11/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8964	8864	8964	8864	0.00
06/11/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	74	83	74	83	0.00
06/11/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	3060	2966	3060	2966	0.00
06/11/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	12	15	12	15	0.00
06/11/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6998	6897	6998	6897	0.00
06/11/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	4	5	4	5	0.00
06/11/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8989	8888	8989	8888	0.00
06/11/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6742	6644	6742	6644	0.00
06/11/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8742	8644	8742	8644	0.00
06/11/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6765	6664	6765	6664	0.00
06/11/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8764	8664	8764	8664	0.00
06/11/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	5	6	5	6	0.00
06/11/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8790	8688	8790	8688	0.00
06/11/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3558	3656	3558	3656	0.00
06/11/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8442	8344	8442	8344	0.00
06/11/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3536	3637	3536	3637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1550	1649	1550	1649	0.00
06/11/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	14	12	14	12	0.00
06/11/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	8	10	8	10	0.00
06/11/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4472	4374	4472	4374	0.00
06/11/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8464	8364	8464	8364	0.00
06/11/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	6	7	6	7	0.00
06/11/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8491	8390	8491	8390	0.00
06/11/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3636	3736	3636	3736	0.00
06/11/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6365	6264	6365	6264	0.00
06/11/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8364	8264	8364	8264	0.00
06/11/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3616	3719	3616	3719	0.00
06/11/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	17	20	17	20	0.00
06/11/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6402	6302	6402	6302	0.00
06/11/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	6	8	6	8	0.00
06/11/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8391	8290	8391	8290	0.00
06/11/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3708	3806	3708	3806	0.00
06/11/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6292	6194	6292	6194	0.00
06/11/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8292	8194	8292	8194	0.00
06/11/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3686	3786	3686	3786	0.00
06/11/2009	\$ / R On 15-March-10	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
06/11/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2687	2788	2687	2788	0.00
06/11/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1696	1795	1696	1795	0.00
06/11/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	10	9	10	9	0.00
06/11/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8314	8214	8314	8214	0.00
06/11/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3666	3769	3666	3769	0.00
06/11/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	17	20	17	20	0.00
06/11/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6353	6253	6353	6253	0.00
06/11/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	6	8	6	8	0.00
06/11/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8342	8240	8342	8240	0.00
06/11/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3458	3556	3458	3556	0.00
06/11/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2458	2556	2458	2556	0.00
06/11/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1458	1557	1458	1557	0.00
06/11/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	504	590	504	590	0.00
06/11/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	46	34	46	34	0.00
06/11/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6542	6444	6542	6444	0.00
06/11/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8542	8444	8542	8444	0.00
06/11/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3436	3537	3436	3537	0.00
06/11/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2438	2538	2438	2538	0.00
06/11/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1453	1552	1453	1552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	18	16	18	16	0.00
06/11/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	611	688	611	688	0.00
06/11/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	175	152	175	152	0.00
06/11/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6565	6464	6565	6464	0.00
06/11/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8564	8464	8564	8464	0.00
06/11/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3658	3756	3658	3756	0.00
06/11/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8342	8244	8342	8244	0.00
06/11/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6792	6694	6792	6694	0.00
06/11/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8792	8694	8792	8694	0.00
06/11/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	0	1	0	1	0.00
06/11/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6815	6714	6815	6714	0.00
06/11/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8814	8714	8814	8714	0.00
06/11/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3548	3653	3548	3653	0.00
06/11/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2558	2662	2558	2662	0.00
06/11/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	13	13	13	13	0.00
06/11/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1607	1708	1607	1708	0.00
06/11/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	63	58	63	58	0.00
06/11/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	856	932	856	932	0.00
06/11/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	311	282	311	282	0.00
06/11/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	161	177	161	177	0.00
06/11/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2616	2528	2616	2528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	77	84	77	84	0.00
06/11/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4532	4434	4532	4434	0.00
06/11/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	41	45	41	45	0.00
06/11/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6496	6396	6496	6396	0.00
06/11/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	21	24	21	24	0.00
06/11/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8476	8375	8476	8375	0.00
06/11/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3576	3680	3576	3680	0.00
06/11/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	7	6	7	6	0.00
06/11/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2591	2694	2591	2694	0.00
06/11/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	22	20	22	20	0.00
06/11/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1663	1761	1663	1761	0.00
06/11/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	94	87	94	87	0.00
06/11/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	948	1022	948	1022	0.00
06/11/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	379	349	379	349	0.00
06/11/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	228	247	228	247	0.00
06/11/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2659	2574	2659	2574	0.00
06/11/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	119	129	119	129	0.00
06/11/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4550	4455	4550	4455	0.00
06/11/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	71	77	71	77	0.00
06/11/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6502	6403	6502	6403	0.00
06/11/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	41	46	41	46	0.00
06/11/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8472	8372	8472	8372	0.00
06/11/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3698	3802	3698	3802	0.00
06/11/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2706	2810	2706	2810	0.00
06/11/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	11	10	11	10	0.00
06/11/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1742	1844	1742	1844	0.00
06/11/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	47	44	47	44	0.00
06/11/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	945	1025	945	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
06/11/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	251	226	251	226	0.00
06/11/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	173	190	173	190	0.00
06/11/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2478	2390	2478	2390	0.00
06/11/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	81	88	81	88	0.00
06/11/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4386	4289	4386	4289	0.00
06/11/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	43	47	43	47	0.00
06/11/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6348	6248	6348	6248	0.00
06/11/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	23	26	23	26	0.00
06/11/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8328	8226	8328	8226	0.00
06/11/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3648	3752	3648	3752	0.00
06/11/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2657	2761	2657	2761	0.00
06/11/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	12	11	12	11	0.00
06/11/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1697	1798	1697	1798	0.00
06/11/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	52	48	52	48	0.00
06/11/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	915	993	915	993	0.00
06/11/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	270	244	270	244	0.00
06/11/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	169	185	169	185	0.00
06/11/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2524	2436	2524	2436	0.00
06/11/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	79	87	79	87	0.00
06/11/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4435	4337	4435	4337	0.00
06/11/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	42	47	42	47	0.00
06/11/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6397	6297	6397	6297	0.00
06/11/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	22	25	22	25	0.00
06/11/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8377	8276	8377	8276	0.00
06/11/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3675	3780	3675	3780	0.00
06/11/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	6	6	6	6	0.00
06/11/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2688	2791	2688	2791	0.00
06/11/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	19	18	19	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1749	1848	1749	1848	0.00
06/11/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	80	75	80	75	0.00
06/11/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	1004	1080	1004	1080	0.00
06/11/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	335	307	335	307	0.00
06/11/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	237	257	237	257	0.00
06/11/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2568	2484	2568	2484	0.00
06/11/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	123	133	123	133	0.00
06/11/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4454	4359	4454	4359	0.00
06/11/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	73	79	73	79	0.00
06/11/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6404	6305	6404	6305	0.00
06/11/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	43	47	43	47	0.00
06/11/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8374	8274	8374	8274	0.00
06/11/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3625	3730	3625	3730	0.00
06/11/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	6	6	6	6	0.00
06/11/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2639	2743	2639	2743	0.00
06/11/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	20	19	20	19	0.00
06/11/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1706	1804	1706	1804	0.00
06/11/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	87	81	87	81	0.00
06/11/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	976	1051	976	1051	0.00
06/11/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	357	327	357	327	0.00
06/11/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	232	252	232	252	0.00
06/11/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2613	2529	2613	2529	0.00
06/11/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	121	131	121	131	0.00
06/11/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4502	4407	4502	4407	0.00
06/11/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	72	78	72	78	0.00
06/11/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6453	6354	6453	6354	0.00
06/11/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	42	46	42	46	0.00
06/11/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8423	8323	8423	8323	0.00
06/11/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3758	3856	3758	3856	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2758	2856	2758	2856	0.00
06/11/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1758	1857	1758	1857	0.00
06/11/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	770	865	770	865	0.00
06/11/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	13	8	13	8	0.00
06/11/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8242	8144	8242	8144	0.00
06/11/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3786	3886	3786	3886	0.00
06/11/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8214	8114	8214	8114	0.00
06/11/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3766	3868	3766	3868	0.00
06/11/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2769	2872	2769	2872	0.00
06/11/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1786	1885	1786	1885	0.00
06/11/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	21	18	21	18	0.00
06/11/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	922	1006	922	1006	0.00
06/11/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	157	139	157	139	0.00
06/11/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	18	21	18	21	0.00
06/11/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6254	6154	6254	6154	0.00
06/11/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	7	9	7	9	0.00
06/11/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8242	8141	8242	8141	0.00
06/11/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3797	3902	3797	3902	0.00
06/11/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2805	2908	2805	2908	0.00
06/11/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	10	9	10	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
06/11/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1834	1936	1834	1936	0.00
06/11/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	39	36	39	36	0.00
06/11/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	1009	1092	1009	1092	0.00
06/11/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	214	192	214	192	0.00
06/11/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	181	199	181	199	0.00
06/11/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2386	2299	2386	2299	0.00
06/11/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	84	92	84	92	0.00
06/11/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4289	4192	4289	4192	0.00
06/11/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	44	49	44	49	0.00
06/11/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6250	6149	6250	6149	0.00
06/11/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	24	27	24	27	0.00
06/11/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8229	8128	8229	8128	0.00
06/11/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3824	3929	3824	3929	0.00
06/11/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	5	5	5	5	0.00
06/11/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2835	2938	2835	2938	0.00
06/11/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	15	14	15	14	0.00
06/11/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1882	1982	1882	1982	0.00
06/11/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	63	58	63	58	0.00
06/11/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1093	1173	1093	1173	0.00
06/11/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	274	249	274	249	0.00
06/11/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	251	273	251	273	0.00
06/11/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2432	2349	2432	2349	0.00
06/11/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	129	139	129	139	0.00
06/11/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4310	4216	4310	4216	0.00
06/11/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	76	82	76	82	0.00
06/11/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6257	6158	6257	6158	0.00
06/11/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	46	50	46	50	0.00
06/11/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8226	8127	8226	8127	0.00
06/11/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3808	3906	3808	3906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8192	8094	8192	8094	0.00
06/11/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3836	3936	3836	3936	0.00
06/11/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6165	6065	6165	6065	0.00
06/11/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8165	8064	8165	8064	0.00
06/11/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3816	3918	3816	3918	0.00
06/11/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	7	9	7	9	0.00
06/11/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8192	8091	8192	8091	0.00
06/11/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3847	3952	3847	3952	0.00
06/11/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2854	2958	2854	2958	0.00
06/11/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	9	8	9	8	0.00
06/11/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1880	1983	1880	1983	0.00
06/11/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	35	33	35	33	0.00
06/11/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1042	1126	1042	1126	0.00
06/11/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	198	177	198	177	0.00
06/11/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	185	204	185	204	0.00
06/11/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2340	2254	2340	2254	0.00
06/11/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	86	93	86	93	0.00
06/11/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4241	4144	4241	4144	0.00
06/11/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	45	50	45	50	0.00
06/11/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6200	6100	6200	6100	0.00
06/11/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	25	28	25	28	0.00
06/11/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8180	8078	8180	8078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3874	3978	3874	3978	0.00
06/11/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	5	5	5	5	0.00
06/11/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2883	2987	2883	2987	0.00
06/11/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	14	13	14	13	0.00
06/11/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	1927	2027	1927	2027	0.00
06/11/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	58	53	58	53	0.00
06/11/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1124	1206	1124	1206	0.00
06/11/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	255	232	255	232	0.00
06/11/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	256	279	256	279	0.00
06/11/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2387	2305	2387	2305	0.00
06/11/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	131	142	131	142	0.00
06/11/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4262	4168	4262	4168	0.00
06/11/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	77	83	77	83	0.00
06/11/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6208	6109	6208	6109	0.00
06/11/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	46	51	46	51	0.00
06/11/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8177	8078	8177	8078	0.00
06/11/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	3908	4006	3908	4006	0.00
06/11/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	3	4	3	4	0.00
06/11/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2095	1998	2095	1998	0.00
06/11/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	8092	7994	8092	7994	0.00
06/11/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3886	3986	3886	3986	0.00
06/11/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2887	2987	2887	2987	0.00
06/11/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	1892	1992	1892	1992	0.00
06/11/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	6	5	6	5	0.00
06/11/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	947	1038	947	1038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	61	51	61	51	0.00
06/11/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8115	8014	8115	8014	0.00
06/11/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	3915	4018	3915	4018	0.00
06/11/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	20	23	20	23	0.00
06/11/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	6105	6005	6105	6005	0.00
06/11/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	7	9	7	9	0.00
06/11/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	8093	7992	8093	7992	0.00
06/11/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	3897	4002	3897	4002	0.00
06/11/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	2903	3007	2903	3007	0.00
06/11/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	8	8	8	8	0.00
06/11/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	1927	2029	1927	2029	0.00
06/11/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	32	30	32	30	0.00
06/11/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1076	1162	1076	1162	0.00
06/11/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	182	162	182	162	0.00
06/11/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	190	208	190	208	0.00
06/11/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2295	2209	2295	2209	0.00
06/11/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	87	95	87	95	0.00
06/11/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4192	4096	4192	4096	0.00
06/11/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	46	50	46	50	0.00
06/11/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6151	6051	6151	6051	0.00
06/11/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	25	28	25	28	0.00
06/11/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8130	8029	8130	8029	0.00
06/11/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	3923	4028	3923	4028	0.00
06/11/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	2932	3036	2932	3036	0.00
06/11/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	13	12	13	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
06/11/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	1972	2072	1972	2072	0.00
06/11/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	53	49	53	49	0.00
06/11/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1156	1239	1156	1239	0.00
06/11/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	237	215	237	215	0.00
06/11/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	262	285	262	285	0.00
06/11/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2343	2261	2343	2261	0.00
06/11/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	133	144	133	144	0.00
06/11/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4214	4120	4214	4120	0.00
06/11/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	78	84	78	84	0.00
06/11/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6159	6061	6159	6061	0.00
06/11/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	47	52	47	52	0.00
06/11/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8128	8029	8128	8029	0.00
06/11/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	3958	4056	3958	4056	0.00
06/11/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	3	5	3	5	0.00
06/11/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2045	1948	2045	1948	0.00
06/11/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	8042	7944	8042	7944	0.00
06/11/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	3986	4086	3986	4086	0.00
06/11/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2986	3087	2986	3087	0.00
06/11/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1991	2091	1991	2091	0.00
06/11/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	4	5	4	0.00
06/11/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1032	1128	1032	1128	0.00
06/11/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	46	42	46	42	0.00
06/11/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	8015	7914	8015	7914	0.00
06/11/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	3965	4068	3965	4068	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	20	23	20	23	0.00
06/11/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	6056	5956	6056	5956	0.00
06/11/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	8	10	8	10	0.00
06/11/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	8043	7942	8043	7942	0.00
06/11/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	3997	4101	3997	4101	0.00
06/11/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	2	1	2	1	0.00
06/11/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	3002	3106	3002	3106	0.00
06/11/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	7	7	7	7	0.00
06/11/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	2021	2126	2021	2126	0.00
06/11/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	26	26	26	26	0.00
06/11/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1147	1240	1147	1240	0.00
06/11/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	152	141	152	141	0.00
06/11/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	199	218	199	218	0.00
06/11/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2204	2118	2204	2118	0.00
06/11/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	91	98	91	98	0.00
06/11/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	4096	3999	4096	3999	0.00
06/11/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	48	52	48	52	0.00
06/11/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	6053	5952	6053	5952	0.00
06/11/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	26	29	26	29	0.00
06/11/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	8031	7930	8031	7930	0.00
06/11/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	3973	4078	3973	4078	0.00
06/11/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	2982	3085	2982	3085	0.00
06/11/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	12	12	12	12	0.00
06/11/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	2017	2119	2017	2119	0.00
06/11/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	48	46	48	46	0.00
06/11/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1189	1276	1189	1276	0.00
06/11/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	220	202	220	202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	267	290	267	290	0.00
06/11/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2298	2216	2298	2216	0.00
06/11/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	135	146	135	146	0.00
06/11/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4166	4072	4166	4072	0.00
06/11/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	79	85	79	85	0.00
06/11/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6110	6011	6110	6011	0.00
06/11/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	48	53	48	53	0.00
06/11/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	8079	7979	8079	7979	0.00
06/11/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3858	3956	3858	3956	0.00
06/11/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2858	2956	2858	2956	0.00
06/11/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1858	1957	1858	1957	0.00
06/11/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	865	961	865	961	0.00
06/11/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	8	5	8	5	0.00
06/11/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	2	4	2	4	0.00
06/11/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2145	2047	2145	2047	0.00
06/11/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8142	8044	8142	8044	0.00
06/11/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3865	3968	3865	3968	0.00
06/11/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2869	2971	2869	2971	0.00
06/11/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
06/11/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1881	1982	1881	1982	0.00
06/11/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	17	14	17	14	0.00
06/11/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	994	1081	994	1081	0.00
06/11/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	129	114	129	114	0.00
06/11/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	45	51	45	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4180	4083	4180	4083	0.00
06/11/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	19	22	19	22	0.00
06/11/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6155	6055	6155	6055	0.00
06/11/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	7	9	7	9	0.00
06/11/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8142	8041	8142	8041	0.00
06/11/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4008	4106	4008	4106	0.00
06/11/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	3008	3106	3008	3106	0.00
06/11/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	2008	2106	2008	2106	0.00
06/11/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1011	1109	1011	1109	0.00
06/11/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	4015	4118	4015	4118	0.00
06/11/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	1	0	1	0	0.00
06/11/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3018	3121	3018	3121	0.00
06/11/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2026	2128	2026	2128	0.00
06/11/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	12	11	12	11	0.00
06/11/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1109	1203	1109	1203	0.00
06/11/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	94	86	94	86	0.00
06/11/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	48	54	48	54	0.00
06/11/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	4034	3936	4034	3936	0.00
06/11/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	21	24	21	24	0.00
06/11/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	6006	5906	6006	5906	0.00
06/11/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	8	10	8	10	0.00
06/11/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	7993	7892	7993	7892	0.00
06/11/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	4023	4127	4023	4127	0.00
06/11/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	4	3	4	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
06/11/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	3031	3135	3031	3135	0.00
06/11/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	12	11	12	11	0.00
06/11/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2063	2167	2063	2167	0.00
06/11/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	44	43	44	43	0.00
06/11/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1222	1314	1222	1314	0.00
06/11/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	203	190	203	190	0.00
06/11/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	273	296	273	296	0.00
06/11/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2254	2172	2254	2172	0.00
06/11/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	137	148	137	148	0.00
06/11/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4118	4024	4118	4024	0.00
06/11/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	80	86	80	86	0.00
06/11/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	6061	5962	6061	5962	0.00
06/11/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	49	53	49	53	0.00
06/11/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	8030	7930	8030	7930	0.00
06/11/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4058	4156	4058	4156	0.00
06/11/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7942	7844	7942	7844	0.00
06/11/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	49	55	49	55	0.00
06/11/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	3985	3887	3985	3887	0.00
06/11/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	21	24	21	24	0.00
06/11/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	5957	5856	5957	5856	0.00
06/11/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4046	4151	4046	4151	0.00
06/11/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3052	3156	3052	3156	0.00
06/11/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	7	6	7	6	0.00
06/11/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2069	2174	2069	2174	0.00
06/11/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	25	25	25	25	0.00
06/11/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1186	1280	1186	1280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	141	131	141	131	0.00
06/11/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	203	223	203	223	0.00
06/11/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2158	2073	2158	2073	0.00
06/11/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	92	100	92	100	0.00
06/11/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	4047	3950	4047	3950	0.00
06/11/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	48	53	48	53	0.00
06/11/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	6003	5903	6003	5903	0.00
06/11/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	27	30	27	30	0.00
06/11/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	7982	7880	7982	7880	0.00
06/11/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4072	4177	4072	4177	0.00
06/11/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3080	3184	3080	3184	0.00
06/11/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	11	11	11	11	0.00
06/11/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2110	2214	2110	2214	0.00
06/11/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	41	40	41	40	0.00
06/11/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1260	1352	1260	1352	0.00
06/11/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	191	178	191	178	0.00
06/11/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	278	301	278	301	0.00
06/11/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2209	2128	2209	2128	0.00
06/11/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	139	150	139	150	0.00
06/11/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	4070	3976	4070	3976	0.00
06/11/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	81	87	81	87	0.00
06/11/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	6012	5913	6012	5913	0.00
06/11/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	50	54	50	54	0.00
06/11/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	7981	7880	7981	7880	0.00
06/11/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4108	4206	4108	4206	0.00
06/11/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3108	3206	3108	3206	0.00
06/11/2009	\$ / R On 14-December-09	4.45	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
06/11/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2108	2206	2108	2206	0.00
06/11/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1110	1208	1110	1208	0.00
06/11/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7892	7794	7892	7794	0.00
06/11/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4136	4236	4136	4236	0.00
06/11/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3136	3237	3136	3237	0.00
06/11/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	0	1	0	0.00
06/11/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2139	2240	2139	2240	0.00
06/11/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	3	4	3	0.00
06/11/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1170	1267	1170	1267	0.00
06/11/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	34	30	34	30	0.00
06/11/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7865	7764	7865	7764	0.00
06/11/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4115	4218	4115	4218	0.00
06/11/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3117	3220	3117	3220	0.00
06/11/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2125	2227	2125	2227	0.00
06/11/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	10	10	10	0.00
06/11/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1194	1289	1194	1289	0.00
06/11/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	79	71	79	71	0.00
06/11/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	8	10	8	10	0.00
06/11/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7893	7793	7893	7793	0.00
06/11/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4146	4250	4146	4250	0.00
06/11/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3151	3255	3151	3255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	6	6	6	6	0.00
06/11/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2167	2271	2167	2271	0.00
06/11/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	22	22	22	22	0.00
06/11/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1266	1362	1266	1362	0.00
06/11/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	121	112	121	112	0.00
06/11/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	212	233	212	233	0.00
06/11/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	2068	1983	2068	1983	0.00
06/11/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	95	103	95	103	0.00
06/11/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	3950	3854	3950	3854	0.00
06/11/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	49	54	49	54	0.00
06/11/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5905	5804	5905	5804	0.00
06/11/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	27	30	27	30	0.00
06/11/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7883	7781	7883	7781	0.00
06/11/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4122	4226	4122	4226	0.00
06/11/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	3	2	3	2	0.00
06/11/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3130	3234	3130	3234	0.00
06/11/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	10	10	10	10	0.00
06/11/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2158	2261	2158	2261	0.00
06/11/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	39	38	39	38	0.00
06/11/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1298	1390	1298	1390	0.00
06/11/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	179	167	179	167	0.00
06/11/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	283	307	283	307	0.00
06/11/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2164	2083	2164	2083	0.00
06/11/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	141	152	141	152	0.00
06/11/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	4022	3928	4022	3928	0.00
06/11/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	82	88	82	88	0.00
06/11/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	5963	5864	5963	5864	0.00
06/11/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	50	55	50	55	0.00
06/11/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7931	7831	7931	7831	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4086	4186	4086	4186	0.00
06/11/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7915	7814	7915	7814	0.00
06/11/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4096	4201	4096	4201	0.00
06/11/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3101	3206	3101	3206	0.00
06/11/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	6	6	6	6	0.00
06/11/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2118	2223	2118	2223	0.00
06/11/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	23	23	23	23	0.00
06/11/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1226	1321	1226	1321	0.00
06/11/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	131	121	131	121	0.00
06/11/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	208	227	208	227	0.00
06/11/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2113	2028	2113	2028	0.00
06/11/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	93	101	93	101	0.00
06/11/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	3999	3902	3999	3902	0.00
06/11/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	49	53	49	53	0.00
06/11/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	5954	5854	5954	5854	0.00
06/11/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	27	30	27	30	0.00
06/11/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7932	7830	7932	7830	0.00
06/11/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	3774	3879	3774	3879	0.00
06/11/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	5	5	5	5	0.00
06/11/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	2786	2889	2786	2889	0.00
06/11/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	17	15	17	15	0.00
06/11/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	1837	1937	1837	1937	0.00
06/11/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	68	63	68	63	0.00
06/11/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	1062	1141	1062	1141	0.00
06/11/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	293	268	293	268	0.00
06/11/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	246	268	246	268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2477	2394	2477	2394	0.00
06/11/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	127	137	127	137	0.00
06/11/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4358	4264	4358	4264	0.00
06/11/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	75	81	75	81	0.00
06/11/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6306	6207	6306	6207	0.00
06/11/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	45	49	45	49	0.00
06/11/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8276	8176	8276	8176	0.00
06/11/2009	\$ / R On 14-December-09	3.40	Call	Currency Future	4158	4256	4158	4256	0.00
06/11/2009	\$ / R On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	4186	4286	4186	4286	0.00
06/11/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	7815	7714	7815	7714	0.00
06/11/2009	\$ / R On 14-June-10	3.65	Call	Currency Future	4165	4268	4165	4268	0.00
06/11/2009	\$ / R On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	8	10	8	10	0.00
06/11/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	7844	7743	7844	7743	0.00
06/11/2009	\$ / R On 13-September-10	3.75	Call	Currency Future	4196	4300	4196	4300	0.00
06/11/2009	\$ / R On 13-September-10	3.75	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 13-September-10	4.75	Call	Currency Future	3201	3305	3201	3305	0.00
06/11/2009	\$ / R On 13-September-10	4.75	Put	Currency Future	6	5	6	5	0.00
06/11/2009	\$ / R On 13-September-10	5.75	Call	Currency Future	2215	2320	2215	2320	0.00
06/11/2009	\$ / R On 13-September-10	5.75	Put	Currency Future	20	20	20	20	0.00
06/11/2009	\$ / R On 13-September-10	6.75	Call	Currency Future	1307	1404	1307	1404	0.00
06/11/2009	\$ / R On 13-September-10	6.75	Put	Currency Future	112	104	112	104	0.00
06/11/2009	\$ / R On 13-September-10	9.75	Call	Currency Future	217	238	217	238	0.00
06/11/2009	\$ / R On 13-September-10	9.75	Put	Currency Future	2022	1938	2022	1938	0.00
06/11/2009	\$ / R On 13-September-10	11.75	Call	Currency Future	96	105	96	105	0.00
06/11/2009	\$ / R On 13-September-10	11.75	Put	Currency Future	3902	3805	3902	3805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	13.75	Call	Currency Future	50	55	50	55	0.00
06/11/2009	\$ / R On 13-September-10	13.75	Put	Currency Future	5855	5755	5855	5755	0.00
06/11/2009	\$ / R On 13-September-10	15.75	Call	Currency Future	28	31	28	31	0.00
06/11/2009	\$ / R On 13-September-10	15.75	Put	Currency Future	7833	7731	7833	7731	0.00
06/11/2009	\$ / R On 13-December-10	3.90	Call	Currency Future	4172	4276	4172	4276	0.00
06/11/2009	\$ / R On 13-December-10	3.90	Put	Currency Future	3	2	3	2	0.00
06/11/2009	\$ / R On 13-December-10	4.90	Call	Currency Future	3179	3283	3179	3283	0.00
06/11/2009	\$ / R On 13-December-10	4.90	Put	Currency Future	10	10	10	10	0.00
06/11/2009	\$ / R On 13-December-10	5.90	Call	Currency Future	2206	2309	2206	2309	0.00
06/11/2009	\$ / R On 13-December-10	5.90	Put	Currency Future	37	35	37	35	0.00
06/11/2009	\$ / R On 13-December-10	6.90	Call	Currency Future	1336	1430	1336	1430	0.00
06/11/2009	\$ / R On 13-December-10	6.90	Put	Currency Future	167	156	167	156	0.00
06/11/2009	\$ / R On 13-December-10	9.90	Call	Currency Future	289	313	289	313	0.00
06/11/2009	\$ / R On 13-December-10	9.90	Put	Currency Future	2120	2040	2120	2040	0.00
06/11/2009	\$ / R On 13-December-10	11.90	Call	Currency Future	143	154	143	154	0.00
06/11/2009	\$ / R On 13-December-10	11.90	Put	Currency Future	3974	3881	3974	3881	0.00
06/11/2009	\$ / R On 13-December-10	13.90	Call	Currency Future	83	89	83	89	0.00
06/11/2009	\$ / R On 13-December-10	13.90	Put	Currency Future	5914	5815	5914	5815	0.00
06/11/2009	\$ / R On 13-December-10	15.90	Call	Currency Future	51	55	51	55	0.00
06/11/2009	\$ / R On 13-December-10	15.90	Put	Currency Future	7882	7781	7882	7781	0.00
06/11/2009	\$ / R On 14-December-09	3.35	Call	Currency Future	4208	4306	4208	4306	0.00
06/11/2009	\$ / R On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-June-10	3.60	Call	Currency Future	4215	4318	4215	4318	0.00
06/11/2009	\$ / R On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	9	11	9	11	0.00
06/11/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	7794	7693	7794	7693	0.00
06/11/2009	\$ / R On 13-December-10	3.85	Call	Currency Future	4221	4326	4221	4326	0.00
06/11/2009	\$ / R On 13-December-10	3.85	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 13-December-10	4.85	Call	Currency Future	3229	3333	3229	3333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	4.85	Put	Currency Future	9	9	9	9	0.00
06/11/2009	\$ / R On 13-December-10	5.85	Call	Currency Future	2253	2357	2253	2357	0.00
06/11/2009	\$ / R On 13-December-10	5.85	Put	Currency Future	34	33	34	33	0.00
06/11/2009	\$ / R On 13-December-10	6.85	Call	Currency Future	1376	1469	1376	1469	0.00
06/11/2009	\$ / R On 13-December-10	6.85	Put	Currency Future	156	146	156	146	0.00
06/11/2009	\$ / R On 13-December-10	9.85	Call	Currency Future	295	320	295	320	0.00
06/11/2009	\$ / R On 13-December-10	9.85	Put	Currency Future	2075	1996	2075	1996	0.00
06/11/2009	\$ / R On 13-December-10	11.85	Call	Currency Future	145	157	145	157	0.00
06/11/2009	\$ / R On 13-December-10	11.85	Put	Currency Future	3926	3833	3926	3833	0.00
06/11/2009	\$ / R On 13-December-10	13.85	Call	Currency Future	84	90	84	90	0.00
06/11/2009	\$ / R On 13-December-10	13.85	Put	Currency Future	5865	5766	5865	5766	0.00
06/11/2009	\$ / R On 13-December-10	15.85	Call	Currency Future	51	56	51	56	0.00
06/11/2009	\$ / R On 13-December-10	15.85	Put	Currency Future	7832	7732	7832	7732	0.00
06/11/2009	\$ / R On 15-March-10	3.45	Call	Currency Future	4236	4336	4236	4336	0.00
06/11/2009	\$ / R On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3236	3337	3236	3337	0.00
06/11/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2239	2339	2239	2339	0.00
06/11/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1263	1361	1263	1361	0.00
06/11/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	27	24	27	24	0.00
06/11/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	7765	7664	7765	7664	0.00
06/11/2009	\$ / R On 13-September-10	3.70	Call	Currency Future	4246	4350	4246	4350	0.00
06/11/2009	\$ / R On 13-September-10	3.70	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 13-September-10	4.70	Call	Currency Future	3250	3354	3250	3354	0.00
06/11/2009	\$ / R On 13-September-10	4.70	Put	Currency Future	5	5	5	5	0.00
06/11/2009	\$ / R On 13-September-10	5.70	Call	Currency Future	2264	2368	2264	2368	0.00
06/11/2009	\$ / R On 13-September-10	5.70	Put	Currency Future	19	19	19	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
06/11/2009	\$ / R On 13-September-10	6.70	Call	Currency Future	1349	1446	1349	1446	0.00
06/11/2009	\$ / R On 13-September-10	6.70	Put	Currency Future	104	96	104	96	0.00
06/11/2009	\$ / R On 13-September-10	9.70	Call	Currency Future	222	244	222	244	0.00
06/11/2009	\$ / R On 13-September-10	9.70	Put	Currency Future	1977	1894	1977	1894	0.00
06/11/2009	\$ / R On 13-September-10	11.70	Call	Currency Future	98	107	98	107	0.00
06/11/2009	\$ / R On 13-September-10	11.70	Put	Currency Future	3853	3757	3853	3757	0.00
06/11/2009	\$ / R On 13-September-10	13.70	Call	Currency Future	51	55	51	55	0.00
06/11/2009	\$ / R On 13-September-10	13.70	Put	Currency Future	5806	5706	5806	5706	0.00
06/11/2009	\$ / R On 13-September-10	15.70	Call	Currency Future	28	31	28	31	0.00
06/11/2009	\$ / R On 13-September-10	15.70	Put	Currency Future	7783	7681	7783	7681	0.00
06/11/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	3936	4036	3936	4036	0.00
06/11/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	6065	5965	6065	5965	0.00
06/11/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	8065	7964	8065	7964	0.00
06/11/2009	\$ / R On 13-September-10	4.00	Call	Currency Future	3947	4051	3947	4051	0.00
06/11/2009	\$ / R On 13-September-10	4.00	Put	Currency Future	2	2	2	2	0.00
06/11/2009	\$ / R On 13-September-10	5.00	Call	Currency Future	2953	3057	2953	3057	0.00
06/11/2009	\$ / R On 13-September-10	5.00	Put	Currency Future	8	7	8	7	0.00
06/11/2009	\$ / R On 13-September-10	6.00	Call	Currency Future	1974	2078	1974	2078	0.00
06/11/2009	\$ / R On 13-September-10	6.00	Put	Currency Future	29	28	29	28	0.00
06/11/2009	\$ / R On 13-September-10	7.00	Call	Currency Future	1111	1201	1111	1201	0.00
06/11/2009	\$ / R On 13-September-10	7.00	Put	Currency Future	166	151	166	151	0.00
06/11/2009	\$ / R On 13-September-10	10.00	Call	Currency Future	194	213	194	213	0.00
06/11/2009	\$ / R On 13-September-10	10.00	Put	Currency Future	2249	2163	2249	2163	0.00
06/11/2009	\$ / R On 13-September-10	12.00	Call	Currency Future	89	97	89	97	0.00
06/11/2009	\$ / R On 13-September-10	12.00	Put	Currency Future	4144	4047	4144	4047	0.00
06/11/2009	\$ / R On 13-September-10	14.00	Call	Currency Future	47	51	47	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	14.00	Put	Currency Future	6102	6002	6102	6002	0.00
06/11/2009	\$ / R On 13-September-10	16.00	Call	Currency Future	26	29	26	29	0.00
06/11/2009	\$ / R On 13-September-10	16.00	Put	Currency Future	8081	7979	8081	7979	0.00
06/11/2009	\$ / R On 15-March-10	3.95	Call	Currency Future	3736	3836	3736	3836	0.00
06/11/2009	\$ / R On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2737	2837	2737	2837	0.00
06/11/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1745	1844	1745	1844	0.00
06/11/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	9	8	9	8	0.00
06/11/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	826	913	826	913	0.00
06/11/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	90	76	90	76	0.00
06/11/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	8264	8164	8264	8164	0.00
06/11/2009	\$ / R On 14-June-10	4.10	Call	Currency Future	3716	3819	3716	3819	0.00
06/11/2009	\$ / R On 14-June-10	4.10	Put	Currency Future	1	1	1	1	0.00
06/11/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	18	21	18	21	0.00
06/11/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	6303	6203	6303	6203	0.00
06/11/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	6	8	6	8	0.00
06/11/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	8292	8191	8292	8191	0.00
06/11/2009	\$ / R On 13-December-10	4.35	Call	Currency Future	3725	3829	3725	3829	0.00
06/11/2009	\$ / R On 13-December-10	4.35	Put	Currency Future	6	5	6	5	0.00
06/11/2009	\$ / R On 13-December-10	5.35	Call	Currency Future	2737	2840	2737	2840	0.00
06/11/2009	\$ / R On 13-December-10	5.35	Put	Currency Future	18	16	18	16	0.00
06/11/2009	\$ / R On 13-December-10	6.35	Call	Currency Future	1793	1892	1793	1892	0.00
06/11/2009	\$ / R On 13-December-10	6.35	Put	Currency Future	74	69	74	69	0.00
06/11/2009	\$ / R On 13-December-10	7.35	Call	Currency Future	1033	1111	1033	1111	0.00
06/11/2009	\$ / R On 13-December-10	7.35	Put	Currency Future	314	287	314	287	0.00
06/11/2009	\$ / R On 13-December-10	10.35	Call	Currency Future	241	262	241	262	0.00
06/11/2009	\$ / R On 13-December-10	10.35	Put	Currency Future	2522	2439	2522	2439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-December-10	12.35	Call	Currency Future	125	135	125	135	0.00
06/11/2009	\$ / R On 13-December-10	12.35	Put	Currency Future	4406	4311	4406	4311	0.00
06/11/2009	\$ / R On 13-December-10	14.35	Call	Currency Future	74	80	74	80	0.00
06/11/2009	\$ / R On 13-December-10	14.35	Put	Currency Future	6355	6256	6355	6256	0.00
06/11/2009	\$ / R On 13-December-10	16.35	Call	Currency Future	44	48	44	48	0.00
06/11/2009	\$ / R On 13-December-10	16.35	Put	Currency Future	8325	8225	8325	8225	0.00
06/11/2009	\$ / R On 13-September-10	4.20	Call	Currency Future	3747	3852	3747	3852	0.00
06/11/2009	\$ / R On 13-September-10	4.20	Put	Currency Future	3	2	3	2	0.00
06/11/2009	\$ / R On 13-September-10	5.20	Call	Currency Future	2755	2859	2755	2859	0.00
06/11/2009	\$ / R On 13-September-10	5.20	Put	Currency Future	10	9	10	9	0.00
06/11/2009	\$ / R On 13-September-10	6.20	Call	Currency Future	1788	1890	1788	1890	0.00
06/11/2009	\$ / R On 13-September-10	6.20	Put	Currency Future	43	40	43	40	0.00
06/11/2009	\$ / R On 13-September-10	7.20	Call	Currency Future	977	1058	977	1058	0.00
06/11/2009	\$ / R On 13-September-10	7.20	Put	Currency Future	232	209	232	209	0.00
06/11/2009	\$ / R On 13-September-10	10.20	Call	Currency Future	177	194	177	194	0.00
06/11/2009	\$ / R On 13-September-10	10.20	Put	Currency Future	2432	2345	2432	2345	0.00
06/11/2009	\$ / R On 13-September-10	12.20	Call	Currency Future	82	90	82	90	0.00
06/11/2009	\$ / R On 13-September-10	12.20	Put	Currency Future	4338	4240	4338	4240	0.00
06/11/2009	\$ / R On 13-September-10	14.20	Call	Currency Future	44	48	44	48	0.00
06/11/2009	\$ / R On 13-September-10	14.20	Put	Currency Future	6299	6198	6299	6198	0.00
06/11/2009	\$ / R On 13-September-10	16.20	Call	Currency Future	23	26	23	26	0.00
06/11/2009	\$ / R On 13-September-10	16.20	Put	Currency Future	8279	8177	8279	8177	0.00
06/11/2009	\$ / R On 13-September-10	4.35	Call	Currency Future	3598	3703	3598	3703	0.00
06/11/2009	\$ / R On 13-September-10	4.35	Put	Currency Future	3	3	3	3	0.00
06/11/2009	\$ / R On 13-September-10	5.35	Call	Currency Future	2607	2711	2607	2711	0.00
06/11/2009	\$ / R On 13-September-10	5.35	Put	Currency Future	12	12	12	12	0.00
06/11/2009	\$ / R On 13-September-10	6.35	Call	Currency Future	1652	1753	1652	1753	0.00
06/11/2009	\$ / R On 13-September-10	6.35	Put	Currency Future	57	53	57	53	0.00
06/11/2009	\$ / R On 13-September-10	7.35	Call	Currency Future	885	962	885	962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	\$ / R On 13-September-10	7.35	Put	Currency Future	290	262	290	262	0.00
06/11/2009	\$ / R On 13-September-10	10.35	Call	Currency Future	165	181	165	181	0.00
06/11/2009	\$ / R On 13-September-10	10.35	Put	Currency Future	2570	2482	2570	2482	0.00
06/11/2009	\$ / R On 13-September-10	12.35	Call	Currency Future	78	85	78	85	0.00
06/11/2009	\$ / R On 13-September-10	12.35	Put	Currency Future	4483	4386	4483	4386	0.00
06/11/2009	\$ / R On 13-September-10	14.35	Call	Currency Future	42	46	42	46	0.00
06/11/2009	\$ / R On 13-September-10	14.35	Put	Currency Future	6447	6346	6447	6346	0.00
06/11/2009	\$ / R On 13-September-10	16.35	Call	Currency Future	22	25	22	25	0.00
06/11/2009	\$ / R On 13-September-10	16.35	Put	Currency Future	8427	8325	8427	8325	0.00
06/11/2009	£ / R On 15-March-10			Currency Future	12.7300	12.8992	12.7299	12.8992	1293.00
06/11/2009	£ / R On 14-June-10			Currency Future	12.9400	13.1079	12.9353	13.1079	681.00
06/11/2009	£ / R On 14-December-09			Currency Future	12.5300	12.6906	12.5250	12.6906	39082.00
06/11/2009	£ / R On 15-March-10	12.90	Call	Currency Future	504	590	504	590	11630.00
06/11/2009	£ / R On 15-March-10	12.90	Put	Currency Future	674	591	674	591	0.00
06/11/2009	£ / R On 14-June-10	13.10	Call	Currency Future	688	778	688	778	0.00
06/11/2009	£ / R On 14-June-10	13.10	Put	Currency Future	852	770	852	770	0.00
06/11/2009	£ / R On 14-December-09	12.70	Call	Currency Future	254	335	254	335	0.00
06/11/2009	£ / R On 14-December-09	12.70	Put	Currency Future	429	344	429	344	0.00
06/11/2009	£ / R On 15-March-10	12.95	Call	Currency Future	486	570	486	570	0.00
06/11/2009	£ / R On 15-March-10	12.95	Put	Currency Future	707	621	707	621	0.00
06/11/2009	£ / R On 14-June-10	13.20	Call	Currency Future	652	739	652	739	0.00
06/11/2009	£ / R On 14-June-10	13.20	Put	Currency Future	917	831	917	831	0.00
06/11/2009	£ / R On 14-December-09	12.75	Call	Currency Future	237	314	237	314	0.00
06/11/2009	£ / R On 14-December-09	12.75	Put	Currency Future	462	374	462	374	0.00
06/11/2009	£ / R On 15-March-10	13.15	Call	Currency Future	421	496	421	496	0.00
06/11/2009	£ / R On 15-March-10	13.15	Put	Currency Future	841	747	841	747	0.00
06/11/2009	£ / R On 14-June-10	13.40	Call	Currency Future	588	668	588	668	11323.00
06/11/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1053	960	1053	960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	12.95	Call	Currency Future	181	243	181	243	0.00
06/11/2009	£ / R On 14-December-09	12.95	Put	Currency Future	606	503	606	503	0.00
06/11/2009	£ / R On 15-March-10	13.25	Call	Currency Future	392	463	392	463	0.00
06/11/2009	£ / R On 15-March-10	13.25	Put	Currency Future	912	813	912	813	0.00
06/11/2009	£ / R On 14-June-10	13.45	Call	Currency Future	573	651	573	651	0.00
06/11/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1088	993	1088	993	0.00
06/11/2009	£ / R On 14-December-09	13.00	Call	Currency Future	169	228	169	228	0.00
06/11/2009	£ / R On 14-December-09	13.00	Put	Currency Future	644	538	644	538	0.00
06/11/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4925	5091	4925	5091	0.00
06/11/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 15-March-10	13.20	Call	Currency Future	406	479	406	479	0.00
06/11/2009	£ / R On 15-March-10	13.20	Put	Currency Future	876	780	876	780	0.00
06/11/2009	£ / R On 15-March-10	13.05	Call	Currency Future	453	532	453	532	0.00
06/11/2009	£ / R On 15-March-10	13.05	Put	Currency Future	773	682	773	682	0.00
06/11/2009	£ / R On 14-June-10	13.30	Call	Currency Future	619	702	619	702	0.00
06/11/2009	£ / R On 14-June-10	13.30	Put	Currency Future	984	894	984	894	0.00
06/11/2009	£ / R On 14-June-10	17.50	Call	Currency Future	79	95	79	95	11279.00
06/11/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4644	4487	4644	4487	0.00
06/11/2009	£ / R On 14-December-09	12.85	Call	Currency Future	207	277	207	277	0.00
06/11/2009	£ / R On 14-December-09	12.85	Put	Currency Future	532	436	532	436	0.00
06/11/2009	£ / R On 15-March-10	12.85	Call	Currency Future	523	612	523	612	0.00
06/11/2009	£ / R On 15-March-10	12.85	Put	Currency Future	643	563	643	563	0.00
06/11/2009	£ / R On 14-June-10	13.05	Call	Currency Future	706	798	706	798	0.00
06/11/2009	£ / R On 14-June-10	13.05	Put	Currency Future	820	740	820	740	0.00
06/11/2009	£ / R On 14-December-09	12.60	Call	Currency Future	290	386	290	386	0.00
06/11/2009	£ / R On 14-December-09	12.60	Put	Currency Future	365	295	365	295	0.00
06/11/2009	£ / R On 15-March-10	12.70	Call	Currency Future	582	683	582	683	0.00
06/11/2009	£ / R On 15-March-10	12.70	Put	Currency Future	553	484	553	484	0.00
06/11/2009	£ / R On 14-June-10	12.90	Call	Currency Future	765	864	765	864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	12.90	Put	Currency Future	729	656	729	656	0.00
06/11/2009	£ / R On 14-December-09	12.50	Call	Currency Future	331	442	331	442	0.00
06/11/2009	£ / R On 14-December-09	12.50	Put	Currency Future	306	251	306	251	0.00
06/11/2009	£ / R On 15-March-10	12.50	Call	Currency Future	678	787	678	787	0.00
06/11/2009	£ / R On 15-March-10	12.50	Put	Currency Future	448	388	448	388	0.00
06/11/2009	£ / R On 14-June-10	12.70	Call	Currency Future	853	959	853	959	0.00
06/11/2009	£ / R On 14-June-10	12.70	Put	Currency Future	618	551	618	551	0.00
06/11/2009	£ / R On 14-December-09	12.30	Call	Currency Future	447	567	447	567	0.00
06/11/2009	£ / R On 14-December-09	12.30	Put	Currency Future	222	176	222	176	0.00
06/11/2009	£ / R On 15-March-10	12.60	Call	Currency Future	629	734	629	734	0.00
06/11/2009	£ / R On 15-March-10	12.60	Put	Currency Future	499	435	499	435	0.00
06/11/2009	£ / R On 14-June-10	12.80	Call	Currency Future	808	911	808	911	0.00
06/11/2009	£ / R On 14-June-10	12.80	Put	Currency Future	672	603	672	603	0.00
06/11/2009	£ / R On 14-December-09	12.40	Call	Currency Future	387	502	387	502	0.00
06/11/2009	£ / R On 14-December-09	12.40	Put	Currency Future	262	211	262	211	0.00
06/11/2009	£ / R On 15-March-10	12.40	Call	Currency Future	730	844	730	844	0.00
06/11/2009	£ / R On 15-March-10	12.40	Put	Currency Future	401	345	401	345	0.00
06/11/2009	£ / R On 14-June-10	12.60	Call	Currency Future	900	1011	900	1011	0.00
06/11/2009	£ / R On 14-June-10	12.60	Put	Currency Future	565	503	565	503	0.00
06/11/2009	£ / R On 14-December-09	12.20	Call	Currency Future	512	636	512	636	0.00
06/11/2009	£ / R On 14-December-09	12.20	Put	Currency Future	187	145	187	145	0.00
06/11/2009	£ / R On 15-March-10	12.35	Call	Currency Future	758	873	758	873	0.00
06/11/2009	£ / R On 15-March-10	12.35	Put	Currency Future	378	324	378	324	0.00
06/11/2009	£ / R On 14-June-10	12.55	Call	Currency Future	925	1037	925	1037	0.00
06/11/2009	£ / R On 14-June-10	12.55	Put	Currency Future	540	479	540	479	0.00
06/11/2009	£ / R On 14-December-09	12.15	Call	Currency Future	546	672	546	672	0.00
06/11/2009	£ / R On 14-December-09	12.15	Put	Currency Future	171	132	171	132	0.00
06/11/2009	£ / R On 15-March-10	12.15	Call	Currency Future	875	999	875	999	0.00
06/11/2009	£ / R On 15-March-10	12.15	Put	Currency Future	295	249	295	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1030	1149	1030	1149	0.00
06/11/2009	£ / R On 14-June-10	12.35	Put	Currency Future	445	391	445	391	0.00
06/11/2009	£ / R On 14-December-09	11.95	Call	Currency Future	692	826	692	826	0.00
06/11/2009	£ / R On 14-December-09	11.95	Put	Currency Future	117	86	117	86	0.00
06/11/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1004	1136	1004	1136	0.00
06/11/2009	£ / R On 15-March-10	11.95	Put	Currency Future	224	187	224	187	0.00
06/11/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1145	1271	1145	1271	0.00
06/11/2009	£ / R On 14-June-10	12.15	Put	Currency Future	360	313	360	313	0.00
06/11/2009	£ / R On 14-December-09	11.75	Call	Currency Future	853	994	853	994	0.00
06/11/2009	£ / R On 14-December-09	11.75	Put	Currency Future	78	53	78	53	0.00
06/11/2009	£ / R On 15-March-10	12.00	Call	Currency Future	970	1100	970	1100	0.00
06/11/2009	£ / R On 15-March-10	12.00	Put	Currency Future	240	201	240	201	0.00
06/11/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1115	1240	1115	1240	0.00
06/11/2009	£ / R On 14-June-10	12.20	Put	Currency Future	380	332	380	332	0.00
06/11/2009	£ / R On 14-December-09	11.80	Call	Currency Future	811	951	811	951	0.00
06/11/2009	£ / R On 14-December-09	11.80	Put	Currency Future	86	60	86	60	0.00
06/11/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1073	1213	1073	1213	0.00
06/11/2009	£ / R On 15-March-10	11.85	Put	Currency Future	193	164	193	164	0.00
06/11/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1206	1338	1206	1338	0.00
06/11/2009	£ / R On 14-June-10	12.05	Put	Currency Future	321	280	321	280	0.00
06/11/2009	£ / R On 14-December-09	11.65	Call	Currency Future	937	1085	937	1085	0.00
06/11/2009	£ / R On 14-December-09	11.65	Put	Currency Future	62	44	62	44	0.00
06/11/2009	£ / R On 15-March-10	12.10	Call	Currency Future	906	1032	906	1032	0.00
06/11/2009	£ / R On 15-March-10	12.10	Put	Currency Future	276	233	276	233	0.00
06/11/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1058	1179	1058	1179	0.00
06/11/2009	£ / R On 14-June-10	12.30	Put	Currency Future	422	371	422	371	0.00
06/11/2009	£ / R On 14-December-09	11.90	Call	Currency Future	731	867	731	867	0.00
06/11/2009	£ / R On 14-December-09	11.90	Put	Currency Future	106	76	106	76	0.00
06/11/2009	£ / R On 15-March-10	12.20	Call	Currency Future	844	966	844	966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	12.20	Put	Currency Future	314	267	314	267	0.00
06/11/2009	£ / R On 14-June-10	12.45	Call	Currency Future	976	1092	976	1092	8032.00
06/11/2009	£ / R On 14-June-10	12.45	Put	Currency Future	491	434	491	434	0.00
06/11/2009	£ / R On 14-December-09	12.00	Call	Currency Future	654	786	654	786	0.00
06/11/2009	£ / R On 14-December-09	12.00	Put	Currency Future	129	96	129	96	0.00
06/11/2009	£ / R On 15-March-10	12.45	Call	Currency Future	704	815	704	815	0.00
06/11/2009	£ / R On 15-March-10	12.45	Put	Currency Future	424	366	424	366	0.00
06/11/2009	£ / R On 14-June-10	12.65	Call	Currency Future	876	985	876	985	0.00
06/11/2009	£ / R On 14-June-10	12.65	Put	Currency Future	591	527	591	527	0.00
06/11/2009	£ / R On 14-December-09	12.25	Call	Currency Future	479	601	479	601	0.00
06/11/2009	£ / R On 14-December-09	12.25	Put	Currency Future	204	160	204	160	0.00
06/11/2009	£ / R On 14-June-10	12.75	Call	Currency Future	830	935	830	935	0.00
06/11/2009	£ / R On 14-June-10	12.75	Put	Currency Future	645	577	645	577	0.00
06/11/2009	£ / R On 15-March-10	12.65	Call	Currency Future	605	708	605	708	0.00
06/11/2009	£ / R On 15-March-10	12.65	Put	Currency Future	525	459	525	459	0.00
06/11/2009	£ / R On 14-June-10	12.85	Call	Currency Future	786	887	786	887	0.00
06/11/2009	£ / R On 14-June-10	12.85	Put	Currency Future	701	629	701	629	0.00
06/11/2009	£ / R On 14-December-09	12.45	Call	Currency Future	359	471	359	471	0.00
06/11/2009	£ / R On 14-December-09	12.45	Put	Currency Future	284	231	284	231	0.00
06/11/2009	£ / R On 14-June-10	12.70	Call	Currency Future	853	959	853	959	0.00
06/11/2009	£ / R On 14-June-10	12.70	Put	Currency Future	618	551	618	551	0.00
06/11/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1003	1120	1003	1120	0.00
06/11/2009	£ / R On 14-June-10	12.40	Put	Currency Future	468	412	468	412	0.00
06/11/2009	£ / R On 15-March-10	12.55	Call	Currency Future	653	760	653	760	0.00
06/11/2009	£ / R On 15-March-10	12.55	Put	Currency Future	473	411	473	411	0.00
06/11/2009	£ / R On 14-December-09	12.35	Call	Currency Future	416	534	416	534	0.00
06/11/2009	£ / R On 14-December-09	12.35	Put	Currency Future	241	193	241	193	0.00
06/11/2009	£ / R On 15-March-10	12.80	Call	Currency Future	542	635	542	635	0.00
06/11/2009	£ / R On 15-March-10	12.80	Put	Currency Future	612	536	612	536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	13.00	Call	Currency Future	725	820	725	820	0.00
06/11/2009	£ / R On 14-June-10	13.00	Put	Currency Future	789	712	789	712	0.00
06/11/2009	£ / R On 14-December-09	12.65	Call	Currency Future	271	360	271	360	0.00
06/11/2009	£ / R On 14-December-09	12.65	Put	Currency Future	396	319	396	319	0.00
06/11/2009	£ / R On 14-June-10	13.25	Call	Currency Future	636	720	636	720	0.00
06/11/2009	£ / R On 14-June-10	13.25	Put	Currency Future	950	862	950	862	0.00
06/11/2009	£ / R On 14-June-10	14.40	Call	Currency Future	358	409	358	409	8032.00
06/11/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1822	1701	1822	1701	0.00
06/11/2009	£ / R On 14-June-10	13.15	Call	Currency Future	670	758	670	758	0.00
06/11/2009	£ / R On 14-June-10	13.15	Put	Currency Future	884	800	884	800	0.00
06/11/2009	£ / R On 15-March-10	13.10	Call	Currency Future	437	513	437	513	0.00
06/11/2009	£ / R On 15-March-10	13.10	Put	Currency Future	807	714	807	714	0.00
06/11/2009	£ / R On 14-December-09	12.90	Call	Currency Future	193	260	193	260	0.00
06/11/2009	£ / R On 14-December-09	12.90	Put	Currency Future	568	469	568	469	0.00
06/11/2009	£ / R On 14-June-10	13.35	Call	Currency Future	603	685	603	685	0.00
06/11/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1018	927	1018	927	0.00
06/11/2009	£ / R On 14-December-09	13.05	Call	Currency Future	158	214	158	214	0.00
06/11/2009	£ / R On 14-December-09	13.05	Put	Currency Future	683	573	683	573	0.00
06/11/2009	£ / R On 15-March-10	13.35	Call	Currency Future	365	432	365	432	0.00
06/11/2009	£ / R On 15-March-10	13.35	Put	Currency Future	985	882	985	882	0.00
06/11/2009	£ / R On 14-June-10	13.55	Call	Currency Future	544	619	544	619	0.00
06/11/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1159	1061	1159	1061	0.00
06/11/2009	£ / R On 14-December-09	13.15	Call	Currency Future	138	188	138	188	0.00
06/11/2009	£ / R On 14-December-09	13.15	Put	Currency Future	763	647	763	647	0.00
06/11/2009	£ / R On 15-March-10	13.55	Call	Currency Future	317	376	317	376	0.00
06/11/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1137	1027	1137	1027	0.00
06/11/2009	£ / R On 14-June-10	13.75	Call	Currency Future	492	560	492	560	0.00
06/11/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1306	1202	1306	1202	0.00
06/11/2009	£ / R On 14-December-09	13.30	Call	Currency Future	112	154	112	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
06/11/2009	£ / R On 14-December-09	13.30	Put	Currency Future	887	764	887	764	0.00
06/11/2009	£ / R On 15-March-10	13.75	Call	Currency Future	275	328	275	328	0.00
06/11/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1295	1179	1295	1179	0.00
06/11/2009	£ / R On 14-June-10	14.00	Call	Currency Future	434	495	434	495	0.00
06/11/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1499	1387	1499	1387	0.00
06/11/2009	£ / R On 14-December-09	13.55	Call	Currency Future	80	112	80	112	0.00
06/11/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1105	971	1105	971	0.00
06/11/2009	£ / R On 15-March-10	13.80	Call	Currency Future	266	317	266	317	0.00
06/11/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1336	1218	1336	1218	0.00
06/11/2009	£ / R On 14-December-09	13.60	Call	Currency Future	75	105	75	105	0.00
06/11/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1150	1014	1150	1014	0.00
06/11/2009	£ / R On 15-March-10	13.85	Call	Currency Future	257	306	257	306	0.00
06/11/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1377	1257	1377	1257	0.00
06/11/2009	£ / R On 14-June-10	14.05	Call	Currency Future	423	484	423	484	0.00
06/11/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1538	1426	1538	1426	0.00
06/11/2009	£ / R On 14-December-09	13.65	Call	Currency Future	71	98	71	98	0.00
06/11/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1196	1058	1196	1058	0.00
06/11/2009	£ / R On 14-December-09	13.60	Call	Currency Future	75	105	75	105	0.00
06/11/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1150	1014	1150	1014	0.00
06/11/2009	£ / R On 15-March-10	13.90	Call	Currency Future	248	296	248	296	0.00
06/11/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1418	1297	1418	1297	0.00
06/11/2009	£ / R On 14-June-10	14.15	Call	Currency Future	403	461	403	461	0.00
06/11/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1618	1503	1618	1503	0.00
06/11/2009	£ / R On 14-December-09	13.70	Call	Currency Future	66	92	66	92	0.00
06/11/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1241	1102	1241	1102	0.00
06/11/2009	£ / R On 15-March-10	14.00	Call	Currency Future	232	277	232	277	0.00
06/11/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1502	1378	1502	1378	0.00
06/11/2009	£ / R On 14-June-10	14.20	Call	Currency Future	393	450	393	450	0.00
06/11/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1658	1542	1658	1542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	13.75	Call	Currency Future	62	87	62	87	0.00
06/11/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1287	1146	1287	1146	0.00
06/11/2009	£ / R On 15-March-10	14.15	Call	Currency Future	209	251	209	251	0.00
06/11/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1629	1501	1629	1501	0.00
06/11/2009	£ / R On 14-June-10	14.35	Call	Currency Future	366	419	366	419	0.00
06/11/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1781	1661	1781	1661	0.00
06/11/2009	£ / R On 14-December-09	13.90	Call	Currency Future	51	72	51	72	0.00
06/11/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1426	1281	1426	1281	0.00
06/11/2009	£ / R On 15-March-10	14.10	Call	Currency Future	217	259	217	259	0.00
06/11/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1587	1460	1587	1460	0.00
06/11/2009	£ / R On 14-June-10	14.30	Call	Currency Future	375	429	375	429	0.00
06/11/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1740	1621	1740	1621	0.00
06/11/2009	£ / R On 14-December-09	13.85	Call	Currency Future	55	76	55	76	0.00
06/11/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1380	1236	1380	1236	0.00
06/11/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1756	1914	1756	1914	0.00
06/11/2009	£ / R On 15-March-10	11.05	Put	Currency Future	76	65	76	65	0.00
06/11/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3594	3762	3594	3762	0.00
06/11/2009	£ / R On 15-March-10	9.15	Put	Currency Future	14	13	14	13	0.00
06/11/2009	£ / R On 15-March-10	13.65	Call	Currency Future	295	351	295	351	0.00
06/11/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1215	1102	1215	1102	0.00
06/11/2009	£ / R On 14-June-10	13.85	Call	Currency Future	467	533	467	533	0.00
06/11/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1382	1275	1382	1275	0.00
06/11/2009	£ / R On 14-December-09	13.40	Call	Currency Future	98	136	98	136	0.00
06/11/2009	£ / R On 14-December-09	13.40	Put	Currency Future	973	845	973	845	0.00
06/11/2009	£ / R On 15-March-10	13.40	Call	Currency Future	352	417	352	417	0.00
06/11/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1022	918	1022	918	0.00
06/11/2009	£ / R On 15-March-10	14.70	Call	Currency Future	147	176	147	176	11630.00
06/11/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2117	1977	2117	1977	0.00
06/11/2009	£ / R On 14-June-10	13.60	Call	Currency Future	530	604	530	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1195	1096	1195	1096	0.00
06/11/2009	£ / R On 14-December-09	13.20	Call	Currency Future	129	176	129	176	0.00
06/11/2009	£ / R On 14-December-09	13.20	Put	Currency Future	804	685	804	685	0.00
06/11/2009	£ / R On 15-March-10	13.50	Call	Currency Future	328	389	328	389	0.00
06/11/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1098	990	1098	990	0.00
06/11/2009	£ / R On 14-June-10	13.70	Call	Currency Future	504	574	504	574	0.00
06/11/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1269	1166	1269	1166	0.00
06/11/2009	£ / R On 14-June-10	13.65	Call	Currency Future	517	589	517	589	0.00
06/11/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1232	1131	1232	1131	0.00
06/11/2009	£ / R On 14-June-10	13.90	Call	Currency Future	456	520	456	520	0.00
06/11/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1421	1312	1421	1312	0.00
06/11/2009	£ / R On 14-December-09	13.45	Call	Currency Future	92	127	92	127	0.00
06/11/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1017	887	1017	887	0.00
06/11/2009	£ / R On 14-June-10	14.10	Call	Currency Future	413	472	413	472	0.00
06/11/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1578	1464	1578	1464	0.00
06/11/2009	£ / R On 14-December-09	13.65	Call	Currency Future	71	98	71	98	0.00
06/11/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1196	1058	1196	1058	0.00
06/11/2009	£ / R On 15-March-10	14.05	Call	Currency Future	224	268	224	268	0.00
06/11/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1544	1419	1544	1419	0.00
06/11/2009	£ / R On 14-June-10	14.25	Call	Currency Future	384	439	384	439	0.00
06/11/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1699	1581	1699	1581	0.00
06/11/2009	£ / R On 14-December-09	13.80	Call	Currency Future	58	81	58	81	0.00
06/11/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1333	1191	1333	1191	0.00
06/11/2009	£ / R On 14-December-09	13.85	Call	Currency Future	55	76	55	76	0.00
06/11/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1380	1236	1380	1236	0.00
06/11/2009	£ / R On 15-March-10	13.95	Call	Currency Future	240	286	240	286	0.00
06/11/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1460	1337	1460	1337	0.00
06/11/2009	£ / R On 14-December-09	13.75	Call	Currency Future	62	87	62	87	0.00
06/11/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1287	1146	1287	1146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	13.95	Call	Currency Future	445	508	445	508	0.00
06/11/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1459	1350	1459	1350	0.00
06/11/2009	£ / R On 14-December-09	13.50	Call	Currency Future	86	119	86	119	0.00
06/11/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1061	929	1061	929	0.00
06/11/2009	£ / R On 15-March-10	13.60	Call	Currency Future	306	363	306	363	0.00
06/11/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1176	1064	1176	1064	0.00
06/11/2009	£ / R On 14-June-10	13.80	Call	Currency Future	479	546	479	546	0.00
06/11/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1344	1239	1344	1239	0.00
06/11/2009	£ / R On 14-December-09	13.40	Call	Currency Future	98	136	98	136	0.00
06/11/2009	£ / R On 14-December-09	13.40	Put	Currency Future	973	845	973	845	0.00
06/11/2009	£ / R On 14-December-09	13.35	Call	Currency Future	105	145	105	145	0.00
06/11/2009	£ / R On 14-December-09	13.35	Put	Currency Future	930	804	930	804	0.00
06/11/2009	£ / R On 15-March-10	13.45	Call	Currency Future	340	403	340	403	0.00
06/11/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1060	953	1060	953	0.00
06/11/2009	£ / R On 14-December-09	13.20	Call	Currency Future	129	176	129	176	0.00
06/11/2009	£ / R On 14-December-09	13.20	Put	Currency Future	804	685	804	685	0.00
06/11/2009	£ / R On 15-March-10	13.30	Call	Currency Future	378	447	378	447	0.00
06/11/2009	£ / R On 15-March-10	13.30	Put	Currency Future	948	848	948	848	0.00
06/11/2009	£ / R On 14-December-09	13.15	Call	Currency Future	138	188	138	188	0.00
06/11/2009	£ / R On 14-December-09	13.15	Put	Currency Future	763	647	763	647	0.00
06/11/2009	£ / R On 14-December-09	13.10	Call	Currency Future	147	200	147	200	0.00
06/11/2009	£ / R On 14-December-09	13.10	Put	Currency Future	722	610	722	610	0.00
06/11/2009	£ / R On 15-March-10	13.70	Call	Currency Future	285	339	285	339	0.00
06/11/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1255	1140	1255	1140	0.00
06/11/2009	£ / R On 14-June-10	13.95	Call	Currency Future	445	508	445	508	0.00
06/11/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1459	1350	1459	1350	0.00
06/11/2009	£ / R On 14-December-09	13.70	Call	Currency Future	66	92	66	92	0.00
06/11/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1241	1102	1241	1102	0.00
06/11/2009	£ / R On 14-June-10	13.90	Call	Currency Future	456	520	456	520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1421	1312	1421	1312	0.00
06/11/2009	£ / R On 14-June-10	13.70	Call	Currency Future	504	574	504	574	0.00
06/11/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1269	1166	1269	1166	0.00
06/11/2009	£ / R On 14-December-09	13.45	Call	Currency Future	92	127	92	127	0.00
06/11/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1017	887	1017	887	0.00
06/11/2009	£ / R On 14-June-10	13.50	Call	Currency Future	558	635	558	635	0.00
06/11/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1123	1027	1123	1027	0.00
06/11/2009	£ / R On 14-December-09	13.10	Call	Currency Future	147	200	147	200	0.00
06/11/2009	£ / R On 14-December-09	13.10	Put	Currency Future	722	610	722	610	0.00
06/11/2009	£ / R On 14-December-09	13.60	Call	Currency Future	75	105	75	105	0.00
06/11/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1150	1014	1150	1014	0.00
06/11/2009	£ / R On 14-June-10	14.60	Call	Currency Future	326	373	326	373	0.00
06/11/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1990	1865	1990	1865	0.00
06/11/2009	£ / R On 14-December-09	14.30	Call	Currency Future	32	44	32	44	0.00
06/11/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1807	1654	1807	1654	0.00
06/11/2009	£ / R On 14-December-09	14.00	Call	Currency Future	45	63	45	63	0.00
06/11/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1520	1373	1520	1373	0.00
06/11/2009	£ / R On 14-December-09	14.05	Call	Currency Future	43	60	43	60	0.00
06/11/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1568	1419	1568	1419	0.00
06/11/2009	£ / R On 14-December-09	14.05	Call	Currency Future	43	60	43	60	0.00
06/11/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1568	1419	1568	1419	0.00
06/11/2009	£ / R On 14-December-09	14.10	Call	Currency Future	40	56	40	56	0.00
06/11/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1615	1465	1615	1465	0.00
06/11/2009	£ / R On 14-December-09	14.25	Call	Currency Future	33	47	33	47	0.00
06/11/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1758	1606	1758	1606	0.00
06/11/2009	£ / R On 14-December-09	14.45	Call	Currency Future	27	37	27	37	0.00
06/11/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1952	1796	1952	1796	0.00
06/11/2009	£ / R On 14-December-09	14.35	Call	Currency Future	30	42	30	42	0.00
06/11/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1855	1701	1855	1701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	14.40	Call	Currency Future	28	39	28	39	0.00
06/11/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1903	1749	1903	1749	0.00
06/11/2009	£ / R On 14-December-09	14.50	Call	Currency Future	25	35	25	35	0.00
06/11/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2000	1844	2000	1844	0.00
06/11/2009	£ / R On 14-December-09	14.90	Call	Currency Future	17	23	17	23	0.00
06/11/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2392	2232	2392	2232	0.00
06/11/2009	£ / R On 14-December-09	14.85	Call	Currency Future	18	24	18	24	0.00
06/11/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2343	2184	2343	2184	0.00
06/11/2009	£ / R On 14-December-09	14.60	Call	Currency Future	23	31	23	31	0.00
06/11/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2098	1941	2098	1941	0.00
06/11/2009	£ / R On 14-December-09	14.70	Call	Currency Future	20	28	20	28	0.00
06/11/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2195	2037	2195	2037	0.00
06/11/2009	£ / R On 14-December-09	14.80	Call	Currency Future	18	25	18	25	0.00
06/11/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2293	2135	2293	2135	0.00
06/11/2009	£ / R On 14-December-09	15.00	Call	Currency Future	15	21	15	21	0.00
06/11/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2490	2330	2490	2330	0.00
06/11/2009	£ / R On 14-December-09	15.10	Call	Currency Future	14	19	14	19	0.00
06/11/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2589	2428	2589	2428	0.00
06/11/2009	£ / R On 14-December-09	15.20	Call	Currency Future	13	17	13	17	0.00
06/11/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2688	2527	2688	2527	0.00
06/11/2009	£ / R On 14-December-09	15.60	Call	Currency Future	9	13	9	13	0.00
06/11/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3084	2922	3084	2922	0.00
06/11/2009	£ / R On 14-December-09	14.10	Call	Currency Future	40	56	40	56	0.00
06/11/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1615	1465	1615	1465	0.00
06/11/2009	£ / R On 14-December-09	14.20	Call	Currency Future	36	50	36	50	0.00
06/11/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1711	1559	1711	1559	0.00
06/11/2009	£ / R On 14-December-09	13.90	Call	Currency Future	51	72	51	72	0.00
06/11/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1426	1281	1426	1281	0.00
06/11/2009	£ / R On 14-December-09	14.60	Call	Currency Future	23	31	23	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
06/11/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2098	1941	2098	1941	0.00
06/11/2009	£ / R On 14-December-09	14.15	Call	Currency Future	38	53	38	53	0.00
06/11/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1663	1512	1663	1512	0.00
06/11/2009	£ / R On 14-December-09	14.55	Call	Currency Future	24	33	24	33	0.00
06/11/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2049	1892	2049	1892	0.00
06/11/2009	£ / R On 14-December-09	14.65	Call	Currency Future	21	30	21	30	0.00
06/11/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2146	1989	2146	1989	0.00
06/11/2009	£ / R On 14-December-09	14.75	Call	Currency Future	19	27	19	27	0.00
06/11/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2244	2086	2244	2086	0.00
06/11/2009	£ / R On 14-December-09	15.15	Call	Currency Future	13	18	13	18	0.00
06/11/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2638	2478	2638	2478	0.00
06/11/2009	£ / R On 14-December-09	13.85	Call	Currency Future	55	76	55	76	0.00
06/11/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1380	1236	1380	1236	0.00
06/11/2009	£ / R On 14-December-09	13.95	Call	Currency Future	48	67	48	67	0.00
06/11/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1473	1327	1473	1327	0.00
06/11/2009	£ / R On 14-December-09	14.15	Call	Currency Future	38	53	38	53	0.00
06/11/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1663	1512	1663	1512	0.00
06/11/2009	£ / R On 14-December-09	14.55	Call	Currency Future	24	33	24	33	0.00
06/11/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2049	1892	2049	1892	0.00
06/11/2009	£ / R On 14-December-09	14.95	Call	Currency Future	16	22	16	22	0.00
06/11/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2441	2281	2441	2281	0.00
06/11/2009	£ / R On 14-December-09	14.65	Call	Currency Future	21	30	21	30	0.00
06/11/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2146	1989	2146	1989	0.00
06/11/2009	£ / R On 14-December-09	15.05	Call	Currency Future	15	20	15	20	0.00
06/11/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2540	2379	2540	2379	0.00
06/11/2009	£ / R On 14-December-09	14.40	Call	Currency Future	28	39	28	39	0.00
06/11/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1903	1749	1903	1749	0.00
06/11/2009	£ / R On 14-December-09	14.90	Call	Currency Future	17	23	17	23	0.00
06/11/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2392	2232	2392	2232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	14.35	Call	Currency Future	30	42	30	42	0.00
06/11/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1855	1701	1855	1701	0.00
06/11/2009	£ / R On 14-June-10	15.35	Call	Currency Future	228	264	228	264	0.00
06/11/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2643	2507	2643	2507	0.00
06/11/2009	£ / R On 14-June-10	16.35	Call	Currency Future	143	166	143	166	0.00
06/11/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3557	3409	3557	3409	0.00
06/11/2009	£ / R On 14-June-10	17.35	Call	Currency Future	86	104	86	104	0.00
06/11/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4501	4346	4501	4346	0.00
06/11/2009	£ / R On 14-June-10	18.35	Call	Currency Future	47	56	47	56	0.00
06/11/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5462	5298	5462	5298	0.00
06/11/2009	£ / R On 14-June-10	15.30	Call	Currency Future	234	271	234	271	0.00
06/11/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2598	2463	2598	2463	0.00
06/11/2009	£ / R On 14-June-10	16.30	Call	Currency Future	146	170	146	170	0.00
06/11/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3511	3362	3511	3362	0.00
06/11/2009	£ / R On 14-June-10	17.30	Call	Currency Future	89	107	89	107	0.00
06/11/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4454	4299	4454	4299	0.00
06/11/2009	£ / R On 14-June-10	18.30	Call	Currency Future	49	58	49	58	0.00
06/11/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5413	5250	5413	5250	0.00
06/11/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4225	4391	4225	4391	0.00
06/11/2009	£ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2730	2895	2730	2895	0.00
06/11/2009	£ / R On 14-December-09	9.80	Put	Currency Future	5	4	5	4	0.00
06/11/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1259	1420	1259	1420	0.00
06/11/2009	£ / R On 14-December-09	11.30	Put	Currency Future	34	29	34	29	0.00
06/11/2009	£ / R On 14-December-09	12.80	Call	Currency Future	222	295	222	295	0.00
06/11/2009	£ / R On 14-December-09	12.80	Put	Currency Future	497	404	497	404	0.00
06/11/2009	£ / R On 14-December-09	15.80	Call	Currency Future	8	11	8	11	0.00
06/11/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3283	3120	3283	3120	0.00
06/11/2009	£ / R On 14-December-09	17.30	Call	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4778	4613	4778	4613	0.00
06/11/2009	£ / R On 14-December-09	18.80	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6276	6111	6276	6111	0.00
06/11/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7776	7610	7776	7610	0.00
06/11/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4349	4519	4349	4519	0.00
06/11/2009	£ / R On 14-June-10	8.60	Put	Currency Future	13	11	13	11	0.00
06/11/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2886	3056	2886	3056	0.00
06/11/2009	£ / R On 14-June-10	10.10	Put	Currency Future	51	48	51	48	0.00
06/11/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1525	1670	1525	1670	0.00
06/11/2009	£ / R On 14-June-10	11.60	Put	Currency Future	190	162	190	162	0.00
06/11/2009	£ / R On 14-June-10	16.10	Call	Currency Future	160	186	160	186	0.00
06/11/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3324	3178	3324	3178	0.00
06/11/2009	£ / R On 14-June-10	17.60	Call	Currency Future	74	89	74	89	0.00
06/11/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4739	4581	4739	4581	0.00
06/11/2009	£ / R On 14-June-10	19.10	Call	Currency Future	31	35	31	35	0.00
06/11/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6196	6027	6196	6027	0.00
06/11/2009	£ / R On 14-June-10	20.60	Call	Currency Future	23	26	23	26	0.00
06/11/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7688	7518	7688	7518	0.00
06/11/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4675	4841	4675	4841	0.00
06/11/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3177	3341	3177	3341	0.00
06/11/2009	£ / R On 14-December-09	9.35	Put	Currency Future	2	0	2	0	0.00
06/11/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1694	1859	1694	1859	0.00
06/11/2009	£ / R On 14-December-09	10.85	Put	Currency Future	19	19	19	19	0.00
06/11/2009	£ / R On 14-December-09	15.35	Call	Currency Future	11	15	11	15	0.00
06/11/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2836	2675	2836	2675	0.00
06/11/2009	£ / R On 14-December-09	16.85	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4329	4165	4329	4165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	18.35	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5826	5661	5826	5661	0.00
06/11/2009	£ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7326	7160	7326	7160	0.00
06/11/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4791	4963	4791	4963	0.00
06/11/2009	£ / R On 14-June-10	8.15	Put	Currency Future	6	5	6	5	0.00
06/11/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3324	3494	3324	3494	0.00
06/11/2009	£ / R On 14-June-10	9.65	Put	Currency Future	38	36	38	36	0.00
06/11/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1889	2043	1889	2043	0.00
06/11/2009	£ / R On 14-June-10	11.15	Put	Currency Future	104	85	104	85	0.00
06/11/2009	£ / R On 14-June-10	15.65	Call	Currency Future	197	229	197	229	0.00
06/11/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2912	2771	2912	2771	0.00
06/11/2009	£ / R On 14-June-10	17.15	Call	Currency Future	97	117	97	117	0.00
06/11/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4312	4159	4312	4159	0.00
06/11/2009	£ / R On 14-June-10	18.65	Call	Currency Future	39	47	39	47	0.00
06/11/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5754	5589	5754	5589	0.00
06/11/2009	£ / R On 14-June-10	20.15	Call	Currency Future	25	28	25	28	0.00
06/11/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7240	7070	7240	7070	0.00
06/11/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3426	3591	3426	3591	0.00
06/11/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1939	2104	1939	2104	0.00
06/11/2009	£ / R On 14-December-09	10.60	Put	Currency Future	14	14	14	14	0.00
06/11/2009	£ / R On 14-December-09	12.10	Call	Currency Future	581	709	581	709	0.00
06/11/2009	£ / R On 14-December-09	12.10	Put	Currency Future	156	119	156	119	0.00
06/11/2009	£ / R On 14-December-09	16.60	Call	Currency Future	5	6	5	6	0.00
06/11/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4080	3916	4080	3916	0.00
06/11/2009	£ / R On 14-December-09	18.10	Call	Currency Future	2	2	2	2	0.00
06/11/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5577	5412	5577	5412	0.00
06/11/2009	£ / 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
06/11/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7076	6910	7076	6910	0.00
06/11/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5039	5211	5039	5211	0.00
06/11/2009	£ / R On 14-June-10	7.90	Put	Currency Future	4	3	4	3	0.00
06/11/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3568	3738	3568	3738	0.00
06/11/2009	£ / R On 14-June-10	9.40	Put	Currency Future	32	30	32	30	0.00
06/11/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2110	2278	2110	2278	0.00
06/11/2009	£ / R On 14-June-10	10.90	Put	Currency Future	75	71	75	71	0.00
06/11/2009	£ / R On 14-June-10	15.40	Call	Currency Future	223	258	223	258	0.00
06/11/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2687	2550	2687	2550	0.00
06/11/2009	£ / R On 14-June-10	16.90	Call	Currency Future	112	131	112	131	0.00
06/11/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4077	3923	4077	3923	0.00
06/11/2009	£ / R On 14-June-10	18.40	Call	Currency Future	46	55	46	55	0.00
06/11/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5510	5347	5510	5347	0.00
06/11/2009	£ / R On 14-June-10	19.90	Call	Currency Future	26	30	26	30	0.00
06/11/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6991	6822	6991	6822	0.00
06/11/2009	£ / R On 14-December-09	12.90	Call	Currency Future	193	260	193	260	0.00
06/11/2009	£ / R On 14-December-09	12.90	Put	Currency Future	568	469	568	469	0.00
06/11/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3470	3640	3470	3640	0.00
06/11/2009	£ / R On 14-June-10	9.50	Put	Currency Future	35	32	35	32	0.00
06/11/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2497	2666	2497	2666	0.00
06/11/2009	£ / R On 14-June-10	10.50	Put	Currency Future	61	58	61	58	0.00
06/11/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1603	1750	1603	1750	0.00
06/11/2009	£ / R On 14-June-10	11.50	Put	Currency Future	167	142	167	142	0.00
06/11/2009	£ / R On 14-June-10	12.50	Call	Currency Future	950	1064	950	1064	0.00
06/11/2009	£ / R On 14-June-10	12.50	Put	Currency Future	515	456	515	456	0.00
06/11/2009	£ / R On 14-June-10	14.50	Call	Currency Future	341	391	341	391	0.00
06/11/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1906	1783	1906	1783	0.00
06/11/2009	£ / R On 14-June-10	15.50	Call	Currency Future	212	246	212	246	0.00
06/11/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2777	2638	2777	2638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	16.50	Call	Currency Future	133	156	133	156	0.00
06/11/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3698	3548	3698	3548	0.00
06/11/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2594	2763	2594	2763	0.00
06/11/2009	£ / R On 14-June-10	10.40	Put	Currency Future	58	55	58	55	0.00
06/11/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1682	1831	1682	1831	0.00
06/11/2009	£ / R On 14-June-10	11.40	Put	Currency Future	147	123	147	123	0.00
06/11/2009	£ / R On 14-June-10	16.40	Call	Currency Future	139	163	139	163	0.00
06/11/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3604	3455	3604	3455	0.00
06/11/2009	£ / R On 14-June-10	17.40	Call	Currency Future	84	101	84	101	0.00
06/11/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4549	4393	4549	4393	0.00
06/11/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3617	3787	3617	3787	0.00
06/11/2009	£ / R On 14-June-10	9.35	Put	Currency Future	31	29	31	29	0.00
06/11/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2642	2812	2642	2812	0.00
06/11/2009	£ / R On 14-June-10	10.35	Put	Currency Future	57	54	57	54	0.00
06/11/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1723	1873	1723	1873	0.00
06/11/2009	£ / R On 14-June-10	11.35	Put	Currency Future	137	115	137	115	0.00
06/11/2009	£ / R On 14-June-10	17.55	Call	Currency Future	77	92	77	92	0.00
06/11/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4691	4534	4691	4534	0.00
06/11/2009	£ / R On 14-June-10	14.75	Call	Currency Future	304	348	304	348	0.00
06/11/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2119	1990	2119	1990	0.00
06/11/2009	£ / R On 14-June-10	15.75	Call	Currency Future	188	219	188	219	0.00
06/11/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3003	2861	3003	2861	0.00
06/11/2009	£ / R On 14-June-10	16.75	Call	Currency Future	120	140	120	140	0.00
06/11/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3934	3782	3934	3782	0.00
06/11/2009	£ / R On 14-June-10	17.75	Call	Currency Future	68	82	68	82	0.00
06/11/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4883	4724	4883	4724	0.00
06/11/2009	£ / R On 14-December-09	13.25	Call	Currency Future	120	165	120	165	0.00
06/11/2009	£ / R On 14-December-09	13.25	Put	Currency Future	845	724	845	724	0.00
06/11/2009	£ / R On 14-June-10	15.00	Call	Currency Future	271	312	271	312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2336	2204	2336	2204	0.00
06/11/2009	£ / R On 14-June-10	16.00	Call	Currency Future	167	195	167	195	0.00
06/11/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3232	3087	3232	3087	0.00
06/11/2009	£ / R On 14-June-10	17.00	Call	Currency Future	107	126	107	126	0.00
06/11/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4171	4018	4171	4018	0.00
06/11/2009	£ / R On 14-June-10	18.00	Call	Currency Future	58	70	58	70	0.00
06/11/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5123	4962	5123	4962	0.00
06/11/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3227	3396	3227	3396	0.00
06/11/2009	£ / R On 14-June-10	9.75	Put	Currency Future	41	38	41	38	0.00
06/11/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2255	2423	2255	2423	0.00
06/11/2009	£ / R On 14-June-10	10.75	Put	Currency Future	69	66	69	66	0.00
06/11/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1412	1554	1412	1554	0.00
06/11/2009	£ / R On 14-June-10	11.75	Put	Currency Future	227	197	227	197	0.00
06/11/2009	£ / R On 14-June-10	15.25	Call	Currency Future	239	278	239	278	0.00
06/11/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2554	2420	2554	2420	0.00
06/11/2009	£ / R On 14-June-10	16.25	Call	Currency Future	149	174	149	174	0.00
06/11/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3464	3316	3464	3316	0.00
06/11/2009	£ / R On 14-June-10	17.25	Call	Currency Future	92	110	92	110	0.00
06/11/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4407	4253	4407	4253	0.00
06/11/2009	£ / R On 14-June-10	18.25	Call	Currency Future	50	60	50	60	0.00
06/11/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5365	5202	5365	5202	0.00
06/11/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3081	3250	3081	3250	0.00
06/11/2009	£ / R On 14-June-10	9.90	Put	Currency Future	46	42	46	42	0.00
06/11/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1305	1444	1305	1444	0.00
06/11/2009	£ / R On 14-June-10	11.90	Put	Currency Future	270	236	270	236	0.00
06/11/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3249	3417	3249	3417	0.00
06/11/2009	£ / R On 15-March-10	9.50	Put	Currency Future	19	18	19	18	0.00
06/11/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2274	2439	2274	2439	0.00
06/11/2009	£ / R On 15-March-10	10.50	Put	Currency Future	45	40	45	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1353	1509	1353	1509	0.00
06/11/2009	£ / R On 15-March-10	11.50	Put	Currency Future	123	110	123	110	0.00
06/11/2009	£ / R On 15-March-10	14.50	Call	Currency Future	166	200	166	200	0.00
06/11/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1937	1800	1937	1800	0.00
06/11/2009	£ / R On 15-March-10	15.50	Call	Currency Future	80	99	80	99	0.00
06/11/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2850	2700	2850	2700	0.00
06/11/2009	£ / R On 15-March-10	16.50	Call	Currency Future	39	48	39	48	0.00
06/11/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3809	3648	3809	3648	0.00
06/11/2009	£ / R On 15-March-10	17.50	Call	Currency Future	25	29	25	29	0.00
06/11/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4795	4630	4795	4630	0.00
06/11/2009	£ / R On 14-December-09	14.00	Call	Currency Future	45	63	45	63	0.00
06/11/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1520	1373	1520	1373	0.00
06/11/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3033	3202	3033	3202	0.00
06/11/2009	£ / R On 14-June-10	9.95	Put	Currency Future	47	44	47	44	0.00
06/11/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2062	2230	2062	2230	0.00
06/11/2009	£ / R On 14-June-10	10.95	Put	Currency Future	77	72	77	72	0.00
06/11/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1270	1408	1270	1408	0.00
06/11/2009	£ / R On 14-June-10	11.95	Put	Currency Future	285	250	285	250	0.00
06/11/2009	£ / R On 14-June-10	12.95	Call	Currency Future	744	842	744	842	0.00
06/11/2009	£ / R On 14-June-10	12.95	Put	Currency Future	759	684	759	684	0.00
06/11/2009	£ / R On 14-June-10	15.45	Call	Currency Future	217	252	217	252	0.00
06/11/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2732	2594	2732	2594	0.00
06/11/2009	£ / R On 14-June-10	16.45	Call	Currency Future	136	159	136	159	0.00
06/11/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3651	3501	3651	3501	0.00
06/11/2009	£ / R On 14-June-10	17.45	Call	Currency Future	81	98	81	98	0.00
06/11/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4596	4440	4596	4440	0.00
06/11/2009	£ / R On 14-June-10	18.45	Call	Currency Future	44	53	44	53	0.00
06/11/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5559	5395	5559	5395	0.00
06/11/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3151	3319	3151	3319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	9.60	Put	Currency Future	21	19	21	19	0.00
06/11/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2178	2342	2178	2342	0.00
06/11/2009	£ / R On 15-March-10	10.60	Put	Currency Future	48	43	48	43	0.00
06/11/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1267	1423	1267	1423	0.00
06/11/2009	£ / R On 15-March-10	11.60	Put	Currency Future	137	124	137	124	0.00
06/11/2009	£ / R On 15-March-10	14.60	Call	Currency Future	156	187	156	187	0.00
06/11/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2026	1888	2026	1888	0.00
06/11/2009	£ / R On 15-March-10	15.60	Call	Currency Future	74	92	74	92	0.00
06/11/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2944	2793	2944	2793	0.00
06/11/2009	£ / R On 15-March-10	16.60	Call	Currency Future	36	44	36	44	0.00
06/11/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3906	3745	3906	3745	0.00
06/11/2009	£ / R On 15-March-10	17.60	Call	Currency Future	24	28	24	28	0.00
06/11/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4895	4729	4895	4729	0.00
06/11/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2935	3105	2935	3105	0.00
06/11/2009	£ / R On 14-June-10	10.05	Put	Currency Future	50	47	50	47	0.00
06/11/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1975	2134	1975	2134	0.00
06/11/2009	£ / R On 14-June-10	11.05	Put	Currency Future	89	76	89	76	0.00
06/11/2009	£ / R On 14-June-10	15.55	Call	Currency Future	207	240	207	240	0.00
06/11/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2822	2682	2822	2682	0.00
06/11/2009	£ / R On 14-June-10	16.55	Call	Currency Future	130	152	130	152	0.00
06/11/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3745	3595	3745	3595	0.00
06/11/2009	£ / R On 14-June-10	18.55	Call	Currency Future	42	50	42	50	0.00
06/11/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5656	5492	5656	5492	0.00
06/11/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3053	3220	3053	3220	0.00
06/11/2009	£ / R On 15-March-10	9.70	Put	Currency Future	23	21	23	21	0.00
06/11/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2082	2246	2082	2246	0.00
06/11/2009	£ / R On 15-March-10	10.70	Put	Currency Future	52	46	52	46	0.00
06/11/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1182	1338	1182	1338	0.00
06/11/2009	£ / R On 15-March-10	11.70	Put	Currency Future	152	138	152	138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	15.70	Call	Currency Future	69	86	69	86	0.00
06/11/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3039	2887	3039	2887	0.00
06/11/2009	£ / R On 15-March-10	16.70	Call	Currency Future	33	41	33	41	0.00
06/11/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4004	3842	4004	3842	0.00
06/11/2009	£ / R On 15-March-10	17.70	Call	Currency Future	24	27	24	27	0.00
06/11/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4994	4828	4994	4828	0.00
06/11/2009	£ / R On 14-December-09	13.35	Call	Currency Future	105	145	105	145	0.00
06/11/2009	£ / R On 14-December-09	13.35	Put	Currency Future	930	804	930	804	0.00
06/11/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2955	3123	2955	3123	0.00
06/11/2009	£ / R On 15-March-10	9.80	Put	Currency Future	25	23	25	23	0.00
06/11/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1988	2149	1988	2149	0.00
06/11/2009	£ / R On 15-March-10	10.80	Put	Currency Future	58	50	58	50	0.00
06/11/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1108	1254	1108	1254	0.00
06/11/2009	£ / R On 15-March-10	11.80	Put	Currency Future	179	155	179	155	0.00
06/11/2009	£ / R On 15-March-10	14.80	Call	Currency Future	136	166	136	166	0.00
06/11/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2206	2066	2206	2066	0.00
06/11/2009	£ / R On 15-March-10	15.80	Call	Currency Future	64	80	64	80	0.00
06/11/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3134	2980	3134	2980	0.00
06/11/2009	£ / R On 15-March-10	16.80	Call	Currency Future	32	38	32	38	0.00
06/11/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4102	3939	4102	3939	0.00
06/11/2009	£ / R On 15-March-10	17.80	Call	Currency Future	23	27	23	27	0.00
06/11/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5093	4927	5093	4927	0.00
06/11/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2837	3007	2837	3007	0.00
06/11/2009	£ / R On 14-June-10	10.15	Put	Currency Future	52	49	52	49	0.00
06/11/2009	£ / R On 14-June-10	16.65	Call	Currency Future	125	146	125	146	0.00
06/11/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3840	3688	3840	3688	0.00
06/11/2009	£ / R On 14-June-10	17.65	Call	Currency Future	72	87	72	87	0.00
06/11/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4787	4629	4787	4629	0.00
06/11/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2809	2976	2809	2976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	9.95	Put	Currency Future	29	27	29	27	0.00
06/11/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1849	2007	1849	2007	0.00
06/11/2009	£ / R On 15-March-10	10.95	Put	Currency Future	69	57	69	57	0.00
06/11/2009	£ / R On 15-March-10	14.95	Call	Currency Future	121	150	121	150	0.00
06/11/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2341	2201	2341	2201	0.00
06/11/2009	£ / R On 15-March-10	15.95	Call	Currency Future	57	71	57	71	0.00
06/11/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3277	3122	3277	3122	0.00
06/11/2009	£ / R On 15-March-10	16.95	Call	Currency Future	30	35	30	35	0.00
06/11/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4250	4086	4250	4086	0.00
06/11/2009	£ / R On 15-March-10	17.95	Call	Currency Future	22	25	22	25	0.00
06/11/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5242	5076	5242	5076	0.00
06/11/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2906	3074	2906	3074	0.00
06/11/2009	£ / R On 15-March-10	9.85	Put	Currency Future	26	24	26	24	0.00
06/11/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1942	2101	1942	2101	0.00
06/11/2009	£ / R On 15-March-10	10.85	Put	Currency Future	62	52	62	52	0.00
06/11/2009	£ / R On 15-March-10	14.85	Call	Currency Future	131	161	131	161	0.00
06/11/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2251	2111	2251	2111	0.00
06/11/2009	£ / R On 15-March-10	15.85	Call	Currency Future	62	77	62	77	0.00
06/11/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3182	3027	3182	3027	0.00
06/11/2009	£ / R On 15-March-10	16.85	Call	Currency Future	32	37	32	37	0.00
06/11/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4152	3988	4152	3988	0.00
06/11/2009	£ / R On 15-March-10	17.85	Call	Currency Future	23	26	23	26	0.00
06/11/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5143	4977	5143	4977	0.00
06/11/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3129	3299	3129	3299	0.00
06/11/2009	£ / R On 14-June-10	9.85	Put	Currency Future	44	41	44	41	0.00
06/11/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2158	2327	2158	2327	0.00
06/11/2009	£ / R On 14-June-10	10.85	Put	Currency Future	73	69	73	69	0.00
06/11/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1340	1480	1340	1480	0.00
06/11/2009	£ / R On 14-June-10	11.85	Put	Currency Future	255	222	255	222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3275	3445	3275	3445	0.00
06/11/2009	£ / R On 14-June-10	9.70	Put	Currency Future	40	37	40	37	0.00
06/11/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2303	2472	2303	2472	0.00
06/11/2009	£ / R On 14-June-10	10.70	Put	Currency Future	68	64	68	64	0.00
06/11/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1449	1593	1449	1593	0.00
06/11/2009	£ / R On 14-June-10	11.70	Put	Currency Future	214	185	214	185	0.00
06/11/2009	£ / R On 14-June-10	15.20	Call	Currency Future	245	284	245	284	0.00
06/11/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2510	2376	2510	2376	0.00
06/11/2009	£ / R On 14-June-10	16.20	Call	Currency Future	153	178	153	178	0.00
06/11/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3417	3270	3417	3270	0.00
06/11/2009	£ / R On 14-June-10	17.20	Call	Currency Future	95	114	95	114	0.00
06/11/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4359	4206	4359	4206	0.00
06/11/2009	£ / R On 14-June-10	18.20	Call	Currency Future	52	62	52	62	0.00
06/11/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5316	5154	5316	5154	0.00
06/11/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3200	3368	3200	3368	0.00
06/11/2009	£ / R On 15-March-10	9.55	Put	Currency Future	20	19	20	19	0.00
06/11/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2226	2391	2226	2391	0.00
06/11/2009	£ / R On 15-March-10	10.55	Put	Currency Future	46	41	46	41	0.00
06/11/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1310	1466	1310	1466	0.00
06/11/2009	£ / R On 15-March-10	11.55	Put	Currency Future	130	117	130	117	0.00
06/11/2009	£ / R On 15-March-10	14.55	Call	Currency Future	161	193	161	193	0.00
06/11/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1981	1844	1981	1844	0.00
06/11/2009	£ / R On 15-March-10	15.55	Call	Currency Future	77	96	77	96	0.00
06/11/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2897	2747	2897	2747	0.00
06/11/2009	£ / R On 15-March-10	16.55	Call	Currency Future	37	46	37	46	0.00
06/11/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3857	3697	3857	3697	0.00
06/11/2009	£ / R On 15-March-10	17.55	Call	Currency Future	25	29	25	29	0.00
06/11/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4845	4679	4845	4679	0.00
06/11/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3004	3172	3004	3172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	9.75	Put	Currency Future	24	22	24	22	0.00
06/11/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2035	2197	2035	2197	0.00
06/11/2009	£ / R On 15-March-10	10.75	Put	Currency Future	55	48	55	48	0.00
06/11/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1145	1296	1145	1296	0.00
06/11/2009	£ / R On 15-March-10	11.75	Put	Currency Future	165	146	165	146	0.00
06/11/2009	£ / R On 15-March-10	12.75	Call	Currency Future	562	659	562	659	0.00
06/11/2009	£ / R On 15-March-10	12.75	Put	Currency Future	582	510	582	510	0.00
06/11/2009	£ / R On 15-March-10	14.75	Call	Currency Future	141	171	141	171	0.00
06/11/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2161	2021	2161	2021	0.00
06/11/2009	£ / R On 15-March-10	15.75	Call	Currency Future	66	83	66	83	0.00
06/11/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3087	2933	3087	2933	0.00
06/11/2009	£ / R On 15-March-10	16.75	Call	Currency Future	33	40	33	40	0.00
06/11/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4053	3891	4053	3891	0.00
06/11/2009	£ / R On 15-March-10	17.75	Call	Currency Future	23	27	23	27	0.00
06/11/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5043	4878	5043	4878	0.00
06/11/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3102	3270	3102	3270	0.00
06/11/2009	£ / R On 15-March-10	9.65	Put	Currency Future	22	20	22	20	0.00
06/11/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2130	2294	2130	2294	0.00
06/11/2009	£ / R On 15-March-10	10.65	Put	Currency Future	50	45	50	45	0.00
06/11/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1224	1380	1224	1380	0.00
06/11/2009	£ / R On 15-March-10	11.65	Put	Currency Future	144	131	144	131	0.00
06/11/2009	£ / R On 15-March-10	14.65	Call	Currency Future	151	182	151	182	0.00
06/11/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2071	1932	2071	1932	0.00
06/11/2009	£ / R On 15-March-10	15.65	Call	Currency Future	72	89	72	89	0.00
06/11/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2992	2840	2992	2840	0.00
06/11/2009	£ / R On 15-March-10	16.65	Call	Currency Future	35	43	35	43	0.00
06/11/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3955	3794	3955	3794	0.00
06/11/2009	£ / R On 15-March-10	17.65	Call	Currency Future	24	28	24	28	0.00
06/11/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4944	4779	4944	4779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2303	2472	2303	2472	0.00
06/11/2009	£ / R On 14-June-10	10.70	Put	Currency Future	68	64	68	64	0.00
06/11/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1449	1593	1449	1593	0.00
06/11/2009	£ / R On 14-June-10	11.70	Put	Currency Future	214	185	214	185	0.00
06/11/2009	£ / R On 14-June-10	15.20	Call	Currency Future	245	284	245	284	0.00
06/11/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2510	2376	2510	2376	0.00
06/11/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2984	3153	2984	3153	0.00
06/11/2009	£ / R On 14-June-10	10.00	Put	Currency Future	48	45	48	45	0.00
06/11/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2018	2182	2018	2182	0.00
06/11/2009	£ / R On 14-June-10	11.00	Put	Currency Future	83	74	83	74	0.00
06/11/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1238	1372	1238	1372	0.00
06/11/2009	£ / R On 14-June-10	12.00	Put	Currency Future	302	265	302	265	0.00
06/11/2009	£ / R On 14-June-10	18.50	Call	Currency Future	43	51	43	51	0.00
06/11/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5608	5443	5608	5443	0.00
06/11/2009	£ / R On 14-December-09	14.10	Call	Currency Future	40	56	40	56	0.00
06/11/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1615	1465	1615	1465	0.00
06/11/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1932	2086	1932	2086	0.00
06/11/2009	£ / R On 14-June-10	11.10	Put	Currency Future	96	78	96	78	0.00
06/11/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1175	1303	1175	1303	0.00
06/11/2009	£ / R On 14-June-10	12.10	Put	Currency Future	340	296	340	296	0.00
06/11/2009	£ / R On 14-June-10	15.60	Call	Currency Future	202	235	202	235	0.00
06/11/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2867	2727	2867	2727	0.00
06/11/2009	£ / R On 14-June-10	16.60	Call	Currency Future	128	149	128	149	0.00
06/11/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3792	3641	3792	3641	0.00
06/11/2009	£ / R On 14-June-10	18.60	Call	Currency Future	40	48	40	48	0.00
06/11/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5705	5540	5705	5540	0.00
06/11/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2857	3025	2857	3025	0.00
06/11/2009	£ / R On 15-March-10	9.90	Put	Currency Future	28	26	28	26	0.00
06/11/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1895	2053	1895	2053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	10.90	Put	Currency Future	65	54	65	54	0.00
06/11/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1038	1172	1038	1172	0.00
06/11/2009	£ / R On 15-March-10	11.90	Put	Currency Future	208	173	208	173	0.00
06/11/2009	£ / R On 15-March-10	14.90	Call	Currency Future	126	156	126	156	0.00
06/11/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2296	2157	2296	2157	0.00
06/11/2009	£ / R On 15-March-10	15.90	Call	Currency Future	59	74	59	74	0.00
06/11/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3230	3075	3230	3075	0.00
06/11/2009	£ / R On 15-March-10	16.90	Call	Currency Future	31	36	31	36	0.00
06/11/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4201	4037	4201	4037	0.00
06/11/2009	£ / R On 15-March-10	17.90	Call	Currency Future	22	26	22	26	0.00
06/11/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5192	5027	5192	5027	0.00
06/11/2009	£ / R On 14-December-09	13.95	Call	Currency Future	48	67	48	67	0.00
06/11/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1473	1327	1473	1327	0.00
06/11/2009	£ / R On 15-March-10	13.70	Call	Currency Future	285	339	285	339	0.00
06/11/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1255	1140	1255	1140	0.00
06/11/2009	£ / R On 14-December-09	13.50	Call	Currency Future	86	119	86	119	0.00
06/11/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1061	929	1061	929	0.00
06/11/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3421	3591	3421	3591	0.00
06/11/2009	£ / R On 14-June-10	9.55	Put	Currency Future	36	33	36	33	0.00
06/11/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2448	2617	2448	2617	0.00
06/11/2009	£ / R On 14-June-10	10.55	Put	Currency Future	63	60	63	60	0.00
06/11/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1563	1710	1563	1710	0.00
06/11/2009	£ / R On 14-June-10	11.55	Put	Currency Future	178	152	178	152	0.00
06/11/2009	£ / R On 14-June-10	15.05	Call	Currency Future	264	305	264	305	0.00
06/11/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2379	2247	2379	2247	0.00
06/11/2009	£ / R On 14-June-10	16.05	Call	Currency Future	163	190	163	190	0.00
06/11/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3278	3133	3278	3133	0.00
06/11/2009	£ / R On 14-June-10	17.05	Call	Currency Future	104	123	104	123	0.00
06/11/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4218	4065	4218	4065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	18.05	Call	Currency Future	57	68	57	68	0.00
06/11/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5171	5010	5171	5010	0.00
06/11/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3446	3614	3446	3614	0.00
06/11/2009	£ / R On 15-March-10	9.30	Put	Currency Future	16	15	16	15	0.00
06/11/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2468	2634	2468	2634	0.00
06/11/2009	£ / R On 15-March-10	10.30	Put	Currency Future	38	34	38	34	0.00
06/11/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1530	1687	1530	1687	0.00
06/11/2009	£ / R On 15-March-10	11.30	Put	Currency Future	100	87	100	87	0.00
06/11/2009	£ / R On 15-March-10	12.30	Call	Currency Future	786	904	786	904	0.00
06/11/2009	£ / R On 15-March-10	12.30	Put	Currency Future	356	304	356	304	0.00
06/11/2009	£ / R On 15-March-10	14.30	Call	Currency Future	190	227	190	227	0.00
06/11/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1760	1628	1760	1628	0.00
06/11/2009	£ / R On 15-March-10	15.30	Call	Currency Future	93	115	93	115	0.00
06/11/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2663	2516	2663	2516	0.00
06/11/2009	£ / R On 15-March-10	16.30	Call	Currency Future	44	55	44	55	0.00
06/11/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3615	3456	3615	3456	0.00
06/11/2009	£ / R On 15-March-10	17.30	Call	Currency Future	27	31	27	31	0.00
06/11/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4597	4432	4597	4432	0.00
06/11/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2432	2597	2432	2597	0.00
06/11/2009	£ / R On 14-December-09	10.10	Put	Currency Future	7	7	7	7	0.00
06/11/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1451	1614	1451	1614	0.00
06/11/2009	£ / R On 14-December-09	11.10	Put	Currency Future	26	24	26	24	0.00
06/11/2009	£ / R On 14-December-09	17.10	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4578	4414	4578	4414	0.00
06/11/2009	£ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6576	6411	6576	6411	0.00
06/11/2009	£ / R On 14-December-09	21.10	Call	Currency Future	0	1	0	1	0.00
06/11/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8575	8410	8575	8410	0.00
06/11/2009	£ / R On 14-June-10	19.55	Call	Currency Future	28	32	28	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
06/11/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6643	6474	6643	6474	0.00
06/11/2009	£ / R On 14-June-10	21.55	Call	Currency Future	16	19	16	19	0.00
06/11/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8630	8461	8630	8461	0.00
06/11/2009	£ / R On 15-March-10	19.30	Call	Currency Future	14	17	14	17	0.00
06/11/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6584	6418	6584	6418	0.00
06/11/2009	£ / R On 15-March-10	21.30	Call	Currency Future	6	7	6	7	0.00
06/11/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8576	8408	8576	8408	0.00
06/11/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3327	3491	3327	3491	0.00
06/11/2009	£ / R On 14-December-09	9.20	Put	Currency Future	2	0	2	0	0.00
06/11/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2333	2498	2333	2498	0.00
06/11/2009	£ / R On 14-December-09	10.20	Put	Currency Future	8	8	8	8	0.00
06/11/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1355	1517	1355	1517	0.00
06/11/2009	£ / R On 14-December-09	11.20	Put	Currency Future	30	26	30	26	0.00
06/11/2009	£ / R On 14-December-09	17.20	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4678	4513	4678	4513	0.00
06/11/2009	£ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6676	6511	6676	6511	0.00
06/11/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8675	8510	8675	8510	0.00
06/11/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2351	2520	2351	2520	0.00
06/11/2009	£ / R On 14-June-10	10.65	Put	Currency Future	66	62	66	62	0.00
06/11/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1487	1631	1487	1631	0.00
06/11/2009	£ / R On 14-June-10	11.65	Put	Currency Future	202	173	202	173	0.00
06/11/2009	£ / R On 14-June-10	19.65	Call	Currency Future	28	31	28	31	0.00
06/11/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6742	6573	6742	6573	0.00
06/11/2009	£ / R On 14-June-10	21.65	Call	Currency Future	15	18	15	18	0.00
06/11/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8729	8560	8729	8560	0.00
06/11/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3298	3466	3298	3466	0.00
06/11/2009	£ / R On 15-March-10	9.45	Put	Currency Future	18	17	18	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2323	2488	2323	2488	0.00
06/11/2009	£ / R On 15-March-10	10.45	Put	Currency Future	43	38	43	38	0.00
06/11/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1397	1553	1397	1553	0.00
06/11/2009	£ / R On 15-March-10	11.45	Put	Currency Future	117	104	117	104	0.00
06/11/2009	£ / R On 15-March-10	15.45	Call	Currency Future	83	103	83	103	0.00
06/11/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2803	2654	2803	2654	0.00
06/11/2009	£ / R On 15-March-10	17.45	Call	Currency Future	26	30	26	30	0.00
06/11/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4746	4580	4746	4580	0.00
06/11/2009	£ / R On 15-March-10	19.45	Call	Currency Future	14	16	14	16	0.00
06/11/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6734	6567	6734	6567	0.00
06/11/2009	£ / R On 15-March-10	21.45	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8725	8557	8725	8557	0.00
06/11/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2185	2350	2185	2350	0.00
06/11/2009	£ / R On 14-December-09	10.35	Put	Currency Future	10	10	10	10	0.00
06/11/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1211	1372	1211	1372	0.00
06/11/2009	£ / R On 14-December-09	11.35	Put	Currency Future	36	31	36	31	0.00
06/11/2009	£ / R On 14-December-09	17.35	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4828	4663	4828	4663	0.00
06/11/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6826	6661	6826	6661	0.00
06/11/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8825	8660	8825	8660	0.00
06/11/2009	£ / R On 14-June-10	19.75	Call	Currency Future	27	30	27	30	0.00
06/11/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6842	6673	6842	6673	0.00
06/11/2009	£ / R On 14-June-10	21.75	Call	Currency Future	14	17	14	17	0.00
06/11/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8829	8659	8829	8659	0.00
06/11/2009	£ / R On 15-March-10	19.55	Call	Currency Future	13	16	13	16	0.00
06/11/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6833	6666	6833	6666	0.00
06/11/2009	£ / R On 15-March-10	21.55	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
06/11/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8825	8657	8825	8657	0.00
06/11/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3178	3347	3178	3347	0.00
06/11/2009	£ / R On 14-June-10	9.80	Put	Currency Future	43	39	43	39	0.00
06/11/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2206	2375	2206	2375	0.00
06/11/2009	£ / R On 14-June-10	10.80	Put	Currency Future	71	67	71	67	0.00
06/11/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1376	1517	1376	1517	0.00
06/11/2009	£ / R On 14-June-10	11.80	Put	Currency Future	241	209	241	209	0.00
06/11/2009	£ / R On 14-June-10	15.80	Call	Currency Future	184	214	184	214	0.00
06/11/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3048	2906	3048	2906	0.00
06/11/2009	£ / R On 14-June-10	17.80	Call	Currency Future	66	79	66	79	0.00
06/11/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4931	4771	4931	4771	0.00
06/11/2009	£ / R On 14-June-10	19.80	Call	Currency Future	27	30	27	30	0.00
06/11/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6892	6722	6892	6722	0.00
06/11/2009	£ / R On 14-June-10	21.80	Call	Currency Future	14	16	14	16	0.00
06/11/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8878	8709	8878	8709	0.00
06/11/2009	£ / R On 15-March-10	19.60	Call	Currency Future	13	15	13	15	0.00
06/11/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6883	6716	6883	6716	0.00
06/11/2009	£ / R On 15-March-10	21.60	Call	Currency Future	5	6	5	6	0.00
06/11/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8875	8707	8875	8707	0.00
06/11/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3227	3391	3227	3391	0.00
06/11/2009	£ / R On 14-December-09	9.30	Put	Currency Future	2	0	2	0	0.00
06/11/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2235	2400	2235	2400	0.00
06/11/2009	£ / R On 14-December-09	10.30	Put	Currency Future	10	9	10	9	0.00
06/11/2009	£ / R On 14-December-09	15.30	Call	Currency Future	12	16	12	16	0.00
06/11/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2787	2625	2787	2625	0.00
06/11/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6776	6611	6776	6611	0.00
06/11/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8775	8610	8775	8610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3028	3192	3028	3192	0.00
06/11/2009	£ / R On 14-December-09	9.50	Put	Currency Future	3	1	3	1	0.00
06/11/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2038	2203	2038	2203	0.00
06/11/2009	£ / R On 14-December-09	10.50	Put	Currency Future	13	12	13	12	0.00
06/11/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1069	1227	1069	1227	0.00
06/11/2009	£ / R On 14-December-09	11.50	Put	Currency Future	44	37	44	37	0.00
06/11/2009	£ / R On 14-December-09	15.50	Call	Currency Future	10	14	10	14	0.00
06/11/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2985	2823	2985	2823	0.00
06/11/2009	£ / R On 14-December-09	17.50	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4977	4813	4977	4813	0.00
06/11/2009	£ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6976	6811	6976	6811	0.00
06/11/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8975	8810	8975	8810	0.00
06/11/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2062	2230	2062	2230	0.00
06/11/2009	£ / R On 14-June-10	10.95	Put	Currency Future	77	72	77	72	0.00
06/11/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1270	1408	1270	1408	0.00
06/11/2009	£ / R On 14-June-10	11.95	Put	Currency Future	285	250	285	250	0.00
06/11/2009	£ / R On 14-June-10	12.95	Call	Currency Future	744	842	744	842	0.00
06/11/2009	£ / R On 14-June-10	12.95	Put	Currency Future	759	684	759	684	0.00
06/11/2009	£ / R On 14-June-10	15.95	Call	Currency Future	171	199	171	199	0.00
06/11/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3186	3042	3186	3042	0.00
06/11/2009	£ / R On 14-June-10	17.95	Call	Currency Future	60	72	60	72	0.00
06/11/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5075	4914	5075	4914	0.00
06/11/2009	£ / R On 14-June-10	19.95	Call	Currency Future	26	29	26	29	0.00
06/11/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7041	6871	7041	6871	0.00
06/11/2009	£ / R On 14-June-10	21.95	Call	Currency Future	12	15	12	15	0.00
06/11/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9027	8857	9027	8857	0.00
06/11/2009	£ / R On 14-June-10	15.95	Call	Currency Future	171	199	171	199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3186	3042	3186	3042	0.00
06/11/2009	£ / R On 15-March-10	19.75	Call	Currency Future	12	15	12	15	0.00
06/11/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7032	6865	7032	6865	0.00
06/11/2009	£ / R On 15-March-10	21.75	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9024	8856	9024	8856	0.00
06/11/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2879	3044	2879	3044	0.00
06/11/2009	£ / R On 14-December-09	9.65	Put	Currency Future	4	3	4	3	0.00
06/11/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1890	2056	1890	2056	0.00
06/11/2009	£ / R On 14-December-09	10.65	Put	Currency Future	15	15	15	15	0.00
06/11/2009	£ / R On 14-December-09	15.65	Call	Currency Future	9	12	9	12	0.00
06/11/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3134	2971	3134	2971	0.00
06/11/2009	£ / R On 14-December-09	17.65	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5127	4962	5127	4962	0.00
06/11/2009	£ / R On 14-December-09	19.65	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7126	6960	7126	6960	0.00
06/11/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9125	8960	9125	8960	0.00
06/11/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2829	2994	2829	2994	0.00
06/11/2009	£ / R On 14-December-09	9.70	Put	Currency Future	4	4	4	4	0.00
06/11/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1841	2007	1841	2007	0.00
06/11/2009	£ / R On 14-December-09	10.70	Put	Currency Future	16	16	16	16	0.00
06/11/2009	£ / R On 14-December-09	11.70	Call	Currency Future	895	1037	895	1037	0.00
06/11/2009	£ / R On 14-December-09	11.70	Put	Currency Future	70	47	70	47	0.00
06/11/2009	£ / R On 14-December-09	15.70	Call	Currency Future	8	12	8	12	0.00
06/11/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3183	3021	3183	3021	0.00
06/11/2009	£ / R On 14-December-09	17.70	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5177	5012	5177	5012	0.00
06/11/2009	£ / R On 14-December-09	19.70	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7176	7010	7176	7010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9175	9010	9175	9010	0.00
06/11/2009	£ / R On 14-June-10	20.00	Call	Currency Future	26	29	26	29	0.00
06/11/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7090	6921	7090	6921	0.00
06/11/2009	£ / R On 14-June-10	22.00	Call	Currency Future	12	15	12	15	0.00
06/11/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9077	8907	9077	8907	0.00
06/11/2009	£ / R On 14-June-10	16.15	Call	Currency Future	156	182	156	182	0.00
06/11/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3371	3224	3371	3224	0.00
06/11/2009	£ / R On 14-June-10	18.15	Call	Currency Future	53	64	53	64	0.00
06/11/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5268	5106	5268	5106	0.00
06/11/2009	£ / R On 14-June-10	22.15	Call	Currency Future	11	14	11	14	0.00
06/11/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9226	9056	9226	9056	0.00
06/11/2009	£ / R On 15-March-10	19.85	Call	Currency Future	12	14	12	14	0.00
06/11/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7132	6965	7132	6965	0.00
06/11/2009	£ / R On 15-March-10	21.85	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9124	8956	9124	8956	0.00
06/11/2009	£ / R On 15-March-10	19.90	Call	Currency Future	11	14	11	14	0.00
06/11/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7181	7015	7181	7015	0.00
06/11/2009	£ / R On 15-March-10	21.90	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9174	9006	9174	9006	0.00
06/11/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2780	2945	2780	2945	0.00
06/11/2009	£ / R On 14-December-09	9.75	Put	Currency Future	5	4	5	4	0.00
06/11/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1792	1957	1792	1957	0.00
06/11/2009	£ / R On 14-December-09	10.75	Put	Currency Future	17	17	17	17	0.00
06/11/2009	£ / R On 14-December-09	15.75	Call	Currency Future	8	11	8	11	0.00
06/11/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3233	3071	3233	3071	0.00
06/11/2009	£ / R On 14-December-09	17.75	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5227	5062	5227	5062	0.00
06/11/2009	£ / R On 14-December-09	19.75	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
06/11/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7226	7060	7226	7060	0.00
06/11/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9225	9060	9225	9060	0.00
06/11/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2788	2958	2788	2958	0.00
06/11/2009	£ / R On 14-June-10	10.20	Put	Currency Future	53	50	53	50	0.00
06/11/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1847	1999	1847	1999	0.00
06/11/2009	£ / R On 14-June-10	11.20	Put	Currency Future	111	92	111	92	0.00
06/11/2009	£ / R On 14-June-10	20.20	Call	Currency Future	25	28	25	28	0.00
06/11/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7290	7120	7290	7120	0.00
06/11/2009	£ / R On 14-June-10	22.20	Call	Currency Future	11	13	11	13	0.00
06/11/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9275	9105	9275	9105	0.00
06/11/2009	£ / R On 15-March-10	19.95	Call	Currency Future	11	13	11	13	0.00
06/11/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7231	7064	7231	7064	0.00
06/11/2009	£ / R On 15-March-10	21.95	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9224	9056	9224	9056	0.00
06/11/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2680	2845	2680	2845	0.00
06/11/2009	£ / R On 14-December-09	9.85	Put	Currency Future	5	5	5	5	0.00
06/11/2009	£ / R On 14-December-09	11.85	Call	Currency Future	771	909	771	909	0.00
06/11/2009	£ / R On 14-December-09	11.85	Put	Currency Future	96	68	96	68	0.00
06/11/2009	£ / R On 14-December-09	15.85	Call	Currency Future	8	10	8	10	0.00
06/11/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3333	3170	3333	3170	0.00
06/11/2009	£ / R On 14-December-09	17.85	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5327	5162	5327	5162	0.00
06/11/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9325	9160	9325	9160	0.00
06/11/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2691	2861	2691	2861	0.00
06/11/2009	£ / R On 14-June-10	10.30	Put	Currency Future	56	53	56	53	0.00
06/11/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1763	1914	1763	1914	0.00
06/11/2009	£ / R On 14-June-10	11.30	Put	Currency Future	128	106	128	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	20.30	Call	Currency Future	24	27	24	27	0.00
06/11/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7389	7220	7389	7220	0.00
06/11/2009	£ / R On 14-June-10	22.30	Call	Currency Future	10	12	10	12	0.00
06/11/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9375	9205	9375	9205	0.00
06/11/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2711	2878	2711	2878	0.00
06/11/2009	£ / R On 15-March-10	10.05	Put	Currency Future	31	29	31	29	0.00
06/11/2009	£ / R On 15-March-10	12.05	Call	Currency Future	938	1066	938	1066	0.00
06/11/2009	£ / R On 15-March-10	12.05	Put	Currency Future	258	217	258	217	0.00
06/11/2009	£ / R On 15-March-10	16.05	Call	Currency Future	53	66	53	66	0.00
06/11/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3373	3217	3373	3217	0.00
06/11/2009	£ / R On 15-March-10	18.05	Call	Currency Future	22	25	22	25	0.00
06/11/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5342	5176	5342	5176	0.00
06/11/2009	£ / R On 15-March-10	20.05	Call	Currency Future	11	13	11	13	0.00
06/11/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7331	7164	7331	7164	0.00
06/11/2009	£ / R On 15-March-10	22.05	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9323	9155	9323	9155	0.00
06/11/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1743	1908	1743	1908	0.00
06/11/2009	£ / R On 14-December-09	10.80	Put	Currency Future	18	18	18	18	0.00
06/11/2009	£ / R On 14-December-09	17.80	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5277	5112	5277	5112	0.00
06/11/2009	£ / R On 14-December-09	19.80	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7276	7110	7276	7110	0.00
06/11/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9275	9110	9275	9110	0.00
06/11/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2740	2910	2740	2910	0.00
06/11/2009	£ / R On 14-June-10	10.25	Put	Currency Future	54	52	54	52	0.00
06/11/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1805	1957	1805	1957	0.00
06/11/2009	£ / R On 14-June-10	11.25	Put	Currency Future	120	99	120	99	0.00
06/11/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1086	1209	1086	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	12.25	Put	Currency Future	401	351	401	351	0.00
06/11/2009	£ / R On 14-June-10	20.25	Call	Currency Future	25	28	25	28	0.00
06/11/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7339	7170	7339	7170	0.00
06/11/2009	£ / R On 14-June-10	22.25	Call	Currency Future	10	13	10	13	0.00
06/11/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9325	9155	9325	9155	0.00
06/11/2009	£ / R On 14-June-10	18.10	Call	Currency Future	55	66	55	66	0.00
06/11/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5220	5058	5220	5058	0.00
06/11/2009	£ / R On 14-June-10	20.10	Call	Currency Future	25	28	25	28	0.00
06/11/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7190	7021	7190	7021	0.00
06/11/2009	£ / R On 14-June-10	22.10	Call	Currency Future	11	14	11	14	0.00
06/11/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9176	9006	9176	9006	0.00
06/11/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2978	3142	2978	3142	0.00
06/11/2009	£ / R On 14-December-09	9.55	Put	Currency Future	3	2	3	2	0.00
06/11/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1989	2154	1989	2154	0.00
06/11/2009	£ / R On 14-December-09	10.55	Put	Currency Future	14	13	14	13	0.00
06/11/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1025	1180	1025	1180	0.00
06/11/2009	£ / R On 14-December-09	11.55	Put	Currency Future	50	39	50	39	0.00
06/11/2009	£ / R On 14-December-09	12.55	Call	Currency Future	310	413	310	413	0.00
06/11/2009	£ / R On 14-December-09	12.55	Put	Currency Future	335	273	335	273	0.00
06/11/2009	£ / R On 14-December-09	15.55	Call	Currency Future	9	13	9	13	0.00
06/11/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3034	2872	3034	2872	0.00
06/11/2009	£ / R On 14-December-09	17.55	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5027	4863	5027	4863	0.00
06/11/2009	£ / R On 14-December-09	19.55	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7026	6861	7026	6861	0.00
06/11/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9025	8860	9025	8860	0.00
06/11/2009	£ / R On 15-March-10	19.80	Call	Currency Future	12	14	12	14	0.00
06/11/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7082	6915	7082	6915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	21.80	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9074	8906	9074	8906	0.00
06/11/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3078	3241	3078	3241	0.00
06/11/2009	£ / R On 14-December-09	9.45	Put	Currency Future	3	1	3	1	0.00
06/11/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2087	2252	2087	2252	0.00
06/11/2009	£ / R On 14-December-09	10.45	Put	Currency Future	12	11	12	11	0.00
06/11/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1116	1275	1116	1275	0.00
06/11/2009	£ / R On 14-December-09	11.45	Put	Currency Future	41	35	41	35	0.00
06/11/2009	£ / R On 14-December-09	15.45	Call	Currency Future	10	14	10	14	0.00
06/11/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2935	2774	2935	2774	0.00
06/11/2009	£ / R On 14-December-09	17.45	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4927	4763	4927	4763	0.00
06/11/2009	£ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6926	6761	6926	6761	0.00
06/11/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8925	8760	8925	8760	0.00
06/11/2009	£ / R On 14-June-10	15.90	Call	Currency Future	175	204	175	204	0.00
06/11/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3140	2996	3140	2996	0.00
06/11/2009	£ / R On 14-June-10	17.90	Call	Currency Future	62	74	62	74	0.00
06/11/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5027	4866	5027	4866	0.00
06/11/2009	£ / R On 14-June-10	21.90	Call	Currency Future	13	16	13	16	0.00
06/11/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8977	8808	8977	8808	0.00
06/11/2009	£ / R On 15-March-10	19.65	Call	Currency Future	13	15	13	15	0.00
06/11/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6933	6766	6933	6766	0.00
06/11/2009	£ / R On 15-March-10	21.65	Call	Currency Future	4	6	4	6	0.00
06/11/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8925	8757	8925	8757	0.00
06/11/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3347	3515	3347	3515	0.00
06/11/2009	£ / R On 15-March-10	9.40	Put	Currency Future	18	16	18	16	0.00
06/11/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2371	2536	2371	2536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	10.40	Put	Currency Future	41	37	41	37	0.00
06/11/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1441	1597	1441	1597	0.00
06/11/2009	£ / R On 15-March-10	11.40	Put	Currency Future	111	98	111	98	0.00
06/11/2009	£ / R On 15-March-10	15.40	Call	Currency Future	86	107	86	107	0.00
06/11/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2756	2608	2756	2608	0.00
06/11/2009	£ / R On 15-March-10	17.40	Call	Currency Future	26	30	26	30	0.00
06/11/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4696	4531	4696	4531	0.00
06/11/2009	£ / R On 15-March-10	19.40	Call	Currency Future	14	17	14	17	0.00
06/11/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6684	6517	6684	6517	0.00
06/11/2009	£ / R On 15-March-10	21.40	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8675	8508	8675	8508	0.00
06/11/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3476	3641	3476	3641	0.00
06/11/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2482	2647	2482	2647	0.00
06/11/2009	£ / R On 14-December-09	10.05	Put	Currency Future	7	6	7	6	0.00
06/11/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1500	1663	1500	1663	0.00
06/11/2009	£ / R On 14-December-09	11.05	Put	Currency Future	25	23	25	23	0.00
06/11/2009	£ / R On 14-December-09	12.05	Call	Currency Future	617	747	617	747	0.00
06/11/2009	£ / R On 14-December-09	12.05	Put	Currency Future	142	107	142	107	0.00
06/11/2009	£ / R On 14-December-09	15.05	Call	Currency Future	15	20	15	20	0.00
06/11/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2540	2379	2540	2379	0.00
06/11/2009	£ / R On 14-December-09	17.05	Call	Currency Future	3	5	3	5	0.00
06/11/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4528	4364	4528	4364	0.00
06/11/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6526	6361	6526	6361	0.00
06/11/2009	£ / R On 14-December-09	21.05	Call	Currency Future	0	1	0	1	0.00
06/11/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8525	8360	8525	8360	0.00
06/11/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3519	3689	3519	3689	0.00
06/11/2009	£ / R On 14-June-10	9.45	Put	Currency Future	33	31	33	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
06/11/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2545	2715	2545	2715	0.00
06/11/2009	£ / R On 14-June-10	10.45	Put	Currency Future	60	57	60	57	0.00
06/11/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1642	1790	1642	1790	0.00
06/11/2009	£ / R On 14-June-10	11.45	Put	Currency Future	157	132	157	132	0.00
06/11/2009	£ / R On 14-June-10	19.45	Call	Currency Future	29	32	29	32	0.00
06/11/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6544	6375	6544	6375	0.00
06/11/2009	£ / R On 14-June-10	21.45	Call	Currency Future	17	20	17	20	0.00
06/11/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8531	8362	8531	8362	0.00
06/11/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3495	3663	3495	3663	0.00
06/11/2009	£ / R On 15-March-10	9.25	Put	Currency Future	15	14	15	14	0.00
06/11/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2516	2682	2516	2682	0.00
06/11/2009	£ / R On 15-March-10	10.25	Put	Currency Future	36	33	36	33	0.00
06/11/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1575	1732	1575	1732	0.00
06/11/2009	£ / R On 15-March-10	11.25	Put	Currency Future	95	82	95	82	0.00
06/11/2009	£ / R On 15-March-10	12.25	Call	Currency Future	815	935	815	935	0.00
06/11/2009	£ / R On 15-March-10	12.25	Put	Currency Future	335	285	335	285	0.00
06/11/2009	£ / R On 15-March-10	15.25	Call	Currency Future	97	120	97	120	0.00
06/11/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2617	2471	2617	2471	0.00
06/11/2009	£ / R On 15-March-10	17.25	Call	Currency Future	27	32	27	32	0.00
06/11/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4547	4382	4547	4382	0.00
06/11/2009	£ / R On 15-March-10	19.25	Call	Currency Future	15	18	15	18	0.00
06/11/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6535	6368	6535	6368	0.00
06/11/2009	£ / R On 15-March-10	21.25	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8526	8358	8526	8358	0.00
06/11/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3526	3691	3526	3691	0.00
06/11/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2531	2696	2531	2696	0.00
06/11/2009	£ / R On 14-December-09	10.00	Put	Currency Future	6	6	6	6	0.00
06/11/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1548	1712	1548	1712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	11.00	Put	Currency Future	23	22	23	22	0.00
06/11/2009	£ / R On 14-December-09	17.00	Call	Currency Future	3	5	3	5	0.00
06/11/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4478	4314	4478	4314	0.00
06/11/2009	£ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6476	6311	6476	6311	0.00
06/11/2009	£ / R On 14-December-09	21.00	Call	Currency Future	0	1	0	1	0.00
06/11/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8475	8310	8475	8310	0.00
06/11/2009	£ / R On 14-June-10	19.40	Call	Currency Future	29	33	29	33	0.00
06/11/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6494	6325	6494	6325	0.00
06/11/2009	£ / R On 14-June-10	21.40	Call	Currency Future	17	21	17	21	0.00
06/11/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8482	8313	8482	8313	0.00
06/11/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3544	3713	3544	3713	0.00
06/11/2009	£ / R On 15-March-10	9.20	Put	Currency Future	14	13	14	13	0.00
06/11/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2565	2731	2565	2731	0.00
06/11/2009	£ / R On 15-March-10	10.20	Put	Currency Future	35	32	35	32	0.00
06/11/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1620	1777	1620	1777	0.00
06/11/2009	£ / R On 15-March-10	11.20	Put	Currency Future	90	78	90	78	0.00
06/11/2009	£ / R On 15-March-10	15.20	Call	Currency Future	100	124	100	124	0.00
06/11/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2570	2425	2570	2425	0.00
06/11/2009	£ / R On 15-March-10	17.20	Call	Currency Future	28	32	28	32	0.00
06/11/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4498	4333	4498	4333	0.00
06/11/2009	£ / R On 15-March-10	19.20	Call	Currency Future	15	18	15	18	0.00
06/11/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6485	6319	6485	6319	0.00
06/11/2009	£ / R On 15-March-10	21.20	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8476	8309	8476	8309	0.00
06/11/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3397	3565	3397	3565	0.00
06/11/2009	£ / R On 15-March-10	9.35	Put	Currency Future	17	15	17	15	0.00
06/11/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2419	2585	2419	2585	0.00
06/11/2009	£ / R On 15-March-10	10.35	Put	Currency Future	39	36	39	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1485	1642	1485	1642	0.00
06/11/2009	£ / R On 15-March-10	11.35	Put	Currency Future	105	93	105	93	0.00
06/11/2009	£ / R On 15-March-10	15.35	Call	Currency Future	90	111	90	111	0.00
06/11/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2710	2562	2710	2562	0.00
06/11/2009	£ / R On 15-March-10	17.35	Call	Currency Future	26	31	26	31	0.00
06/11/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4647	4481	4647	4481	0.00
06/11/2009	£ / R On 15-March-10	19.35	Call	Currency Future	14	17	14	17	0.00
06/11/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6634	6468	6634	6468	0.00
06/11/2009	£ / R On 15-March-10	21.35	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8626	8458	8626	8458	0.00
06/11/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3376	3541	3376	3541	0.00
06/11/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2383	2548	2383	2548	0.00
06/11/2009	£ / R On 14-December-09	10.15	Put	Currency Future	8	7	8	7	0.00
06/11/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1403	1566	1403	1566	0.00
06/11/2009	£ / R On 14-December-09	11.15	Put	Currency Future	28	25	28	25	0.00
06/11/2009	£ / R On 14-December-09	15.15	Call	Currency Future	13	18	13	18	0.00
06/11/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2638	2478	2638	2478	0.00
06/11/2009	£ / R On 14-December-09	17.15	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4628	4464	4628	4464	0.00
06/11/2009	£ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6626	6461	6626	6461	0.00
06/11/2009	£ / R On 14-December-09	21.15	Call	Currency Future	0	1	0	1	0.00
06/11/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8625	8460	8625	8460	0.00
06/11/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3372	3542	3372	3542	0.00
06/11/2009	£ / R On 14-June-10	9.60	Put	Currency Future	37	34	37	34	0.00
06/11/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2400	2569	2400	2569	0.00
06/11/2009	£ / R On 14-June-10	10.60	Put	Currency Future	64	61	64	61	0.00
06/11/2009	£ / R On 14-June-10	19.60	Call	Currency Future	28	31	28	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
06/11/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6693	6524	6693	6524	0.00
06/11/2009	£ / R On 14-June-10	21.60	Call	Currency Future	15	18	15	18	0.00
06/11/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8680	8511	8680	8511	0.00
06/11/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3277	3441	3277	3441	0.00
06/11/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2	0	2	0	0.00
06/11/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2284	2449	2284	2449	0.00
06/11/2009	£ / R On 14-December-09	10.25	Put	Currency Future	9	8	9	8	0.00
06/11/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1307	1468	1307	1468	0.00
06/11/2009	£ / R On 14-December-09	11.25	Put	Currency Future	32	28	32	28	0.00
06/11/2009	£ / R On 14-December-09	15.25	Call	Currency Future	12	17	12	17	0.00
06/11/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2737	2576	2737	2576	0.00
06/11/2009	£ / R On 14-December-09	17.25	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4728	4563	4728	4563	0.00
06/11/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6726	6561	6726	6561	0.00
06/11/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8725	8560	8725	8560	0.00
06/11/2009	£ / R On 14-June-10	15.70	Call	Currency Future	193	224	193	224	0.00
06/11/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2957	2816	2957	2816	0.00
06/11/2009	£ / R On 14-June-10	17.70	Call	Currency Future	70	84	70	84	0.00
06/11/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4835	4676	4835	4676	0.00
06/11/2009	£ / R On 14-June-10	19.70	Call	Currency Future	27	31	27	31	0.00
06/11/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6792	6623	6792	6623	0.00
06/11/2009	£ / R On 14-June-10	21.70	Call	Currency Future	14	17	14	17	0.00
06/11/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8779	8610	8779	8610	0.00
06/11/2009	£ / R On 15-March-10	19.50	Call	Currency Future	13	16	13	16	0.00
06/11/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6783	6617	6783	6617	0.00
06/11/2009	£ / R On 15-March-10	21.50	Call	Currency Future	5	6	5	6	0.00
06/11/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8775	8607	8775	8607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3128	3291	3128	3291	0.00
06/11/2009	£ / R On 14-December-09	9.40	Put	Currency Future	3	1	3	1	0.00
06/11/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2136	2301	2136	2301	0.00
06/11/2009	£ / R On 14-December-09	10.40	Put	Currency Future	11	10	11	10	0.00
06/11/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1164	1324	1164	1324	0.00
06/11/2009	£ / R On 14-December-09	11.40	Put	Currency Future	39	33	39	33	0.00
06/11/2009	£ / R On 14-December-09	15.40	Call	Currency Future	11	15	11	15	0.00
06/11/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2886	2724	2886	2724	0.00
06/11/2009	£ / R On 14-December-09	17.40	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4877	4713	4877	4713	0.00
06/11/2009	£ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6876	6711	6876	6711	0.00
06/11/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8875	8710	8875	8710	0.00
06/11/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2929	3093	2929	3093	0.00
06/11/2009	£ / R On 14-December-09	9.60	Put	Currency Future	4	2	4	2	0.00
06/11/2009	£ / R On 14-December-09	11.60	Call	Currency Future	981	1132	981	1132	0.00
06/11/2009	£ / R On 14-December-09	11.60	Put	Currency Future	56	42	56	42	0.00
06/11/2009	£ / R On 14-December-09	17.60	Call	Currency Future	2	3	2	3	0.00
06/11/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5077	4912	5077	4912	0.00
06/11/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9075	8910	9075	8910	0.00
06/11/2009	£ / R On 14-June-10	15.85	Call	Currency Future	179	209	179	209	0.00
06/11/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3094	2951	3094	2951	0.00
06/11/2009	£ / R On 14-June-10	17.85	Call	Currency Future	64	77	64	77	0.00
06/11/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4979	4819	4979	4819	0.00
06/11/2009	£ / R On 14-June-10	19.85	Call	Currency Future	27	30	27	30	0.00
06/11/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6941	6772	6941	6772	0.00
06/11/2009	£ / R On 14-June-10	21.85	Call	Currency Future	13	16	13	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
06/11/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8928	8758	8928	8758	0.00
06/11/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2662	2829	2662	2829	0.00
06/11/2009	£ / R On 15-March-10	10.10	Put	Currency Future	32	30	32	30	0.00
06/11/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1711	1868	1711	1868	0.00
06/11/2009	£ / R On 15-March-10	11.10	Put	Currency Future	81	69	81	69	0.00
06/11/2009	£ / R On 15-March-10	16.10	Call	Currency Future	51	64	51	64	0.00
06/11/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3421	3265	3421	3265	0.00
06/11/2009	£ / R On 15-March-10	18.10	Call	Currency Future	21	24	21	24	0.00
06/11/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5391	5225	5391	5225	0.00
06/11/2009	£ / R On 15-March-10	20.10	Call	Currency Future	11	13	11	13	0.00
06/11/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7381	7214	7381	7214	0.00
06/11/2009	£ / R On 15-March-10	22.10	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9373	9205	9373	9205	0.00
06/11/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2631	2796	2631	2796	0.00
06/11/2009	£ / R On 14-December-09	9.90	Put	Currency Future	6	5	6	5	0.00
06/11/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1645	1810	1645	1810	0.00
06/11/2009	£ / R On 14-December-09	10.90	Put	Currency Future	20	19	20	19	0.00
06/11/2009	£ / R On 14-December-09	15.90	Call	Currency Future	7	10	7	10	0.00
06/11/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3382	3219	3382	3219	0.00
06/11/2009	£ / R On 14-December-09	17.90	Call	Currency Future	2	2	2	2	0.00
06/11/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5377	5212	5377	5212	0.00
06/11/2009	£ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7376	7210	7376	7210	0.00
06/11/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9375	9210	9375	9210	0.00
06/11/2009	£ / R On 14-June-10	20.35	Call	Currency Future	24	27	24	27	0.00
06/11/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7439	7269	7439	7269	0.00
06/11/2009	£ / R On 14-June-10	22.35	Call	Currency Future	10	12	10	12	0.00
06/11/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9425	9254	9425	9254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2613	2780	2613	2780	0.00
06/11/2009	£ / R On 15-March-10	10.15	Put	Currency Future	34	31	34	31	0.00
06/11/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1665	1822	1665	1822	0.00
06/11/2009	£ / R On 15-March-10	11.15	Put	Currency Future	85	73	85	73	0.00
06/11/2009	£ / R On 15-March-10	16.15	Call	Currency Future	50	62	50	62	0.00
06/11/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3470	3312	3470	3312	0.00
06/11/2009	£ / R On 15-March-10	18.15	Call	Currency Future	21	24	21	24	0.00
06/11/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5441	5275	5441	5275	0.00
06/11/2009	£ / R On 15-March-10	20.15	Call	Currency Future	10	13	10	13	0.00
06/11/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7431	7263	7431	7263	0.00
06/11/2009	£ / R On 15-March-10	22.15	Call	Currency Future	3	4	3	4	0.00
06/11/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9423	9255	9423	9255	0.00
06/11/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2760	2927	2760	2927	0.00
06/11/2009	£ / R On 15-March-10	10.00	Put	Currency Future	30	28	30	28	0.00
06/11/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1802	1960	1802	1960	0.00
06/11/2009	£ / R On 15-March-10	11.00	Put	Currency Future	72	61	72	61	0.00
06/11/2009	£ / R On 15-March-10	13.00	Call	Currency Future	469	550	469	550	0.00
06/11/2009	£ / R On 15-March-10	13.00	Put	Currency Future	739	651	739	651	0.00
06/11/2009	£ / R On 15-March-10	16.00	Call	Currency Future	55	69	55	69	0.00
06/11/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3325	3169	3325	3169	0.00
06/11/2009	£ / R On 15-March-10	18.00	Call	Currency Future	22	25	22	25	0.00
06/11/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5292	5126	5292	5126	0.00
06/11/2009	£ / R On 15-March-10	20.00	Call	Currency Future	11	13	11	13	0.00
06/11/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7281	7114	7281	7114	0.00
06/11/2009	£ / R On 15-March-10	22.00	Call	Currency Future	3	5	3	5	0.00
06/11/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9274	9105	9274	9105	0.00
06/11/2009	£ / R On 14-June-10	20.05	Call	Currency Future	26	29	26	29	0.00
06/11/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7140	6971	7140	6971	0.00
06/11/2009	£ / R On 14-June-10	22.05	Call	Currency Future	12	14	12	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9126	8956	9126	8956	0.00
06/11/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3576	3741	3576	3741	0.00
06/11/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2581	2746	2581	2746	0.00
06/11/2009	£ / R On 14-December-09	9.95	Put	Currency Future	6	5	6	5	0.00
06/11/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1597	1761	1597	1761	0.00
06/11/2009	£ / R On 14-December-09	10.95	Put	Currency Future	22	20	22	20	0.00
06/11/2009	£ / R On 14-December-09	16.95	Call	Currency Future	3	5	3	5	0.00
06/11/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4428	4264	4428	4264	0.00
06/11/2009	£ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6426	6261	6426	6261	0.00
06/11/2009	£ / R On 14-December-09	20.95	Call	Currency Future	0	1	0	1	0.00
06/11/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8425	8260	8425	8260	0.00
06/11/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3676	3841	3676	3841	0.00
06/11/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6326	6161	6326	6161	0.00
06/11/2009	£ / R On 14-December-09	20.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8326	8160	8326	8160	0.00
06/11/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3714	3885	3714	3885	0.00
06/11/2009	£ / R On 14-June-10	9.25	Put	Currency Future	29	27	29	27	0.00
06/11/2009	£ / R On 14-June-10	19.25	Call	Currency Future	30	34	30	34	0.00
06/11/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6345	6176	6345	6176	0.00
06/11/2009	£ / R On 14-June-10	21.25	Call	Currency Future	19	22	19	22	0.00
06/11/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8333	8164	8333	8164	0.00
06/11/2009	£ / R On 14-June-10	19.35	Call	Currency Future	30	33	30	33	0.00
06/11/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6444	6275	6444	6275	0.00
06/11/2009	£ / R On 14-June-10	21.35	Call	Currency Future	17	21	17	21	0.00
06/11/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8432	8263	8432	8263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3692	3861	3692	3861	0.00
06/11/2009	£ / R On 15-March-10	9.05	Put	Currency Future	12	12	12	12	0.00
06/11/2009	£ / R On 15-March-10	15.05	Call	Currency Future	112	139	112	139	0.00
06/11/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2432	2290	2432	2290	0.00
06/11/2009	£ / R On 15-March-10	17.05	Call	Currency Future	29	34	29	34	0.00
06/11/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4349	4185	4349	4185	0.00
06/11/2009	£ / R On 15-March-10	19.05	Call	Currency Future	16	19	16	19	0.00
06/11/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6336	6170	6336	6170	0.00
06/11/2009	£ / R On 15-March-10	21.05	Call	Currency Future	7	9	7	9	0.00
06/11/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8327	8160	8327	8160	0.00
06/11/2009	£ / R On 15-March-10	15.15	Call	Currency Future	104	129	104	129	0.00
06/11/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2524	2380	2524	2380	0.00
06/11/2009	£ / R On 15-March-10	17.15	Call	Currency Future	28	33	28	33	0.00
06/11/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4448	4284	4448	4284	0.00
06/11/2009	£ / R On 15-March-10	19.15	Call	Currency Future	15	18	15	18	0.00
06/11/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6435	6269	6435	6269	0.00
06/11/2009	£ / R On 15-March-10	21.15	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8426	8259	8426	8259	0.00
06/11/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3643	3811	3643	3811	0.00
06/11/2009	£ / R On 15-March-10	9.10	Put	Currency Future	13	12	13	12	0.00
06/11/2009	£ / R On 15-March-10	15.10	Call	Currency Future	108	134	108	134	0.00
06/11/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2478	2335	2478	2335	0.00
06/11/2009	£ / R On 15-March-10	17.10	Call	Currency Future	29	33	29	33	0.00
06/11/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4399	4234	4399	4234	0.00
06/11/2009	£ / R On 15-March-10	19.10	Call	Currency Future	16	19	16	19	0.00
06/11/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6386	6220	6386	6220	0.00
06/11/2009	£ / R On 15-March-10	21.10	Call	Currency Future	7	8	7	8	0.00
06/11/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8377	8209	8377	8209	0.00
06/11/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3626	3791	3626	3791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-December-09	16.90	Call	Currency Future	4	5	4	5	0.00
06/11/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4379	4215	4379	4215	0.00
06/11/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6376	6211	6376	6211	0.00
06/11/2009	£ / R On 14-December-09	20.90	Call	Currency Future	0	1	0	1	0.00
06/11/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8375	8210	8375	8210	0.00
06/11/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3665	3836	3665	3836	0.00
06/11/2009	£ / R On 14-June-10	9.30	Put	Currency Future	30	28	30	28	0.00
06/11/2009	£ / R On 14-June-10	19.30	Call	Currency Future	30	34	30	34	0.00
06/11/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6395	6226	6395	6226	0.00
06/11/2009	£ / R On 14-June-10	21.30	Call	Currency Future	18	22	18	22	0.00
06/11/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8383	8214	8383	8214	0.00
06/11/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3825	3991	3825	3991	0.00
06/11/2009	£ / R On 14-December-09	8.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.70	Call	Currency Future	4	6	4	6	0.00
06/11/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4179	4015	4179	4015	0.00
06/11/2009	£ / R On 14-December-09	18.70	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6176	6011	6176	6011	0.00
06/11/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8176	8010	8176	8010	0.00
06/11/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3812	3983	3812	3983	0.00
06/11/2009	£ / R On 14-June-10	9.15	Put	Currency Future	27	25	27	25	0.00
06/11/2009	£ / R On 14-June-10	15.15	Call	Currency Future	252	291	252	291	0.00
06/11/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2466	2333	2466	2333	0.00
06/11/2009	£ / R On 14-June-10	19.15	Call	Currency Future	31	35	31	35	0.00
06/11/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6246	6077	6246	6077	0.00
06/11/2009	£ / R On 14-June-10	21.15	Call	Currency Future	20	24	20	24	0.00
06/11/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8234	8066	8234	8066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3791	3960	3791	3960	0.00
06/11/2009	£ / R On 15-March-10	8.95	Put	Currency Future	11	10	11	10	0.00
06/11/2009	£ / R On 15-March-10	18.95	Call	Currency Future	17	20	17	20	0.00
06/11/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6237	6071	6237	6071	0.00
06/11/2009	£ / R On 15-March-10	20.95	Call	Currency Future	7	9	7	9	0.00
06/11/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8227	8060	8227	8060	0.00
06/11/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3875	4041	3875	4041	0.00
06/11/2009	£ / R On 14-December-09	8.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.65	Call	Currency Future	4	6	4	6	0.00
06/11/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4129	3966	4129	3966	0.00
06/11/2009	£ / R On 14-December-09	18.65	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6126	5961	6126	5961	0.00
06/11/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8126	7960	8126	7960	0.00
06/11/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3911	4081	3911	4081	0.00
06/11/2009	£ / R On 14-June-10	9.05	Put	Currency Future	25	23	25	23	0.00
06/11/2009	£ / R On 14-June-10	19.05	Call	Currency Future	32	36	32	36	0.00
06/11/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6146	5978	6146	5978	0.00
06/11/2009	£ / R On 14-June-10	21.05	Call	Currency Future	21	25	21	25	0.00
06/11/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8135	7967	8135	7967	0.00
06/11/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3890	4058	3890	4058	0.00
06/11/2009	£ / R On 15-March-10	8.85	Put	Currency Future	10	9	10	9	0.00
06/11/2009	£ / R On 15-March-10	18.85	Call	Currency Future	17	21	17	21	0.00
06/11/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6137	5971	6137	5971	0.00
06/11/2009	£ / R On 15-March-10	20.85	Call	Currency Future	8	10	8	10	0.00
06/11/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8128	7961	8128	7961	0.00
06/11/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3861	4032	3861	4032	0.00
06/11/2009	£ / R On 14-June-10	9.10	Put	Currency Future	26	25	26	25	0.00
06/11/2009	£ / R On 14-June-10	15.10	Call	Currency Future	258	299	258	299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2423	2291	2423	2291	0.00
06/11/2009	£ / R On 14-June-10	17.10	Call	Currency Future	100	121	100	121	0.00
06/11/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4265	4113	4265	4113	0.00
06/11/2009	£ / R On 14-June-10	21.10	Call	Currency Future	20	24	20	24	0.00
06/11/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8185	8016	8185	8016	0.00
06/11/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3841	4009	3841	4009	0.00
06/11/2009	£ / R On 15-March-10	8.90	Put	Currency Future	11	10	11	10	0.00
06/11/2009	£ / R On 15-March-10	18.90	Call	Currency Future	17	20	17	20	0.00
06/11/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6187	6021	6187	6021	0.00
06/11/2009	£ / R On 15-March-10	20.90	Call	Currency Future	7	10	7	10	0.00
06/11/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8178	8011	8178	8011	0.00
06/11/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3925	4091	3925	4091	0.00
06/11/2009	£ / R On 14-December-09	8.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	18.60	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6076	5911	6076	5911	0.00
06/11/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8076	7910	8076	7910	0.00
06/11/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3960	4129	3960	4129	0.00
06/11/2009	£ / R On 14-June-10	9.00	Put	Currency Future	24	21	24	21	0.00
06/11/2009	£ / R On 14-June-10	19.00	Call	Currency Future	32	37	32	37	0.00
06/11/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6097	5930	6097	5930	0.00
06/11/2009	£ / R On 14-June-10	21.00	Call	Currency Future	21	25	21	25	0.00
06/11/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8086	7917	8086	7917	0.00
06/11/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3940	4107	3940	4107	0.00
06/11/2009	£ / R On 15-March-10	8.80	Put	Currency Future	10	8	10	8	0.00
06/11/2009	£ / R On 15-March-10	18.80	Call	Currency Future	18	21	18	21	0.00
06/11/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6088	5922	6088	5922	0.00
06/11/2009	£ / R On 15-March-10	20.80	Call	Currency Future	8	10	8	10	0.00
06/11/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8078	7911	8078	7911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3975	4141	3975	4141	0.00
06/11/2009	£ / R On 14-December-09	8.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.55	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4030	3866	4030	3866	0.00
06/11/2009	£ / R On 14-December-09	18.55	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6026	5861	6026	5861	0.00
06/11/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8026	7860	8026	7860	0.00
06/11/2009	£ / R On 14-December-09	8.35	Call	Currency Future	4175	4341	4175	4341	0.00
06/11/2009	£ / R On 14-December-09	8.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.35	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 14-December-09	16.35	Put	Currency Future	3830	3667	3830	3667	0.00
06/11/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.35	Put	Currency Future	7826	7660	7826	7660	0.00
06/11/2009	£ / R On 14-June-10	8.75	Call	Currency Future	4202	4372	4202	4372	0.00
06/11/2009	£ / R On 14-June-10	8.75	Put	Currency Future	17	14	17	14	0.00
06/11/2009	£ / R On 14-June-10	18.75	Call	Currency Future	37	44	37	44	0.00
06/11/2009	£ / R On 14-June-10	18.75	Put	Currency Future	5852	5686	5852	5686	0.00
06/11/2009	£ / R On 14-June-10	20.75	Call	Currency Future	23	26	23	26	0.00
06/11/2009	£ / R On 14-June-10	20.75	Put	Currency Future	7837	7668	7837	7668	0.00
06/11/2009	£ / R On 15-March-10	8.55	Call	Currency Future	4186	4354	4186	4354	0.00
06/11/2009	£ / R On 15-March-10	8.55	Put	Currency Future	7	5	7	5	0.00
06/11/2009	£ / R On 15-March-10	18.55	Call	Currency Future	19	22	19	22	0.00
06/11/2009	£ / R On 15-March-10	18.55	Put	Currency Future	5839	5673	5839	5673	0.00
06/11/2009	£ / R On 15-March-10	20.55	Call	Currency Future	9	11	9	11	0.00
06/11/2009	£ / R On 15-March-10	20.55	Put	Currency Future	7829	7662	7829	7662	0.00
06/11/2009	£ / R On 14-December-09	16.30	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 14-December-09	16.30	Put	Currency Future	3781	3617	3781	3617	0.00
06/11/2009	£ / R On 14-December-09	18.30	Call	Currency Future	1	2	1	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
06/11/2009	£ / R On 14-December-09	18.30	Put	Currency Future	5776	5611	5776	5611	0.00
06/11/2009	£ / R On 14-June-10	8.70	Call	Currency Future	4251	4421	4251	4421	0.00
06/11/2009	£ / R On 14-June-10	8.70	Put	Currency Future	16	13	16	13	0.00
06/11/2009	£ / R On 14-June-10	14.70	Call	Currency Future	311	356	311	356	0.00
06/11/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2076	1948	2076	1948	0.00
06/11/2009	£ / R On 14-June-10	16.70	Call	Currency Future	122	143	122	143	0.00
06/11/2009	£ / R On 14-June-10	16.70	Put	Currency Future	3887	3735	3887	3735	0.00
06/11/2009	£ / R On 14-June-10	18.70	Call	Currency Future	38	45	38	45	0.00
06/11/2009	£ / R On 14-June-10	18.70	Put	Currency Future	5803	5637	5803	5637	0.00
06/11/2009	£ / R On 14-June-10	20.70	Call	Currency Future	23	26	23	26	0.00
06/11/2009	£ / R On 14-June-10	20.70	Put	Currency Future	7787	7618	7787	7618	0.00
06/11/2009	£ / R On 15-March-10	8.50	Call	Currency Future	4236	4404	4236	4404	0.00
06/11/2009	£ / R On 15-March-10	8.50	Put	Currency Future	6	4	6	4	0.00
06/11/2009	£ / R On 15-March-10	18.50	Call	Currency Future	19	22	19	22	0.00
06/11/2009	£ / R On 15-March-10	18.50	Put	Currency Future	5789	5623	5789	5623	0.00
06/11/2009	£ / R On 15-March-10	20.50	Call	Currency Future	9	11	9	11	0.00
06/11/2009	£ / R On 15-March-10	20.50	Put	Currency Future	7779	7612	7779	7612	0.00
06/11/2009	£ / R On 14-December-09	8.40	Call	Currency Future	4125	4291	4125	4291	0.00
06/11/2009	£ / R On 14-December-09	8.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.40	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 14-December-09	16.40	Put	Currency Future	3880	3717	3880	3717	0.00
06/11/2009	£ / R On 14-December-09	18.40	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.40	Put	Currency Future	5876	5711	5876	5711	0.00
06/11/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.40	Put	Currency Future	7876	7710	7876	7710	0.00
06/11/2009	£ / R On 14-June-10	8.80	Call	Currency Future	4154	4323	4154	4323	0.00
06/11/2009	£ / R On 14-June-10	8.80	Put	Currency Future	19	15	19	15	0.00
06/11/2009	£ / R On 14-June-10	14.80	Call	Currency Future	297	341	297	341	0.00
06/11/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2162	2033	2162	2033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	16.80	Call	Currency Future	117	137	117	137	0.00
06/11/2009	£ / R On 14-June-10	16.80	Put	Currency Future	3982	3829	3982	3829	0.00
06/11/2009	£ / R On 14-June-10	18.80	Call	Currency Future	36	42	36	42	0.00
06/11/2009	£ / R On 14-June-10	18.80	Put	Currency Future	5900	5735	5900	5735	0.00
06/11/2009	£ / R On 14-June-10	20.80	Call	Currency Future	22	25	22	25	0.00
06/11/2009	£ / R On 14-June-10	20.80	Put	Currency Future	7887	7717	7887	7717	0.00
06/11/2009	£ / R On 15-March-10	8.60	Call	Currency Future	4137	4305	4137	4305	0.00
06/11/2009	£ / R On 15-March-10	8.60	Put	Currency Future	7	6	7	6	0.00
06/11/2009	£ / R On 15-March-10	18.60	Call	Currency Future	19	22	19	22	0.00
06/11/2009	£ / R On 15-March-10	18.60	Put	Currency Future	5889	5723	5889	5723	0.00
06/11/2009	£ / R On 15-March-10	20.60	Call	Currency Future	9	11	9	11	0.00
06/11/2009	£ / R On 15-March-10	20.60	Put	Currency Future	7879	7712	7879	7712	0.00
06/11/2009	£ / R On 14-December-09	8.25	Call	Currency Future	4275	4441	4275	4441	0.00
06/11/2009	£ / R On 14-December-09	8.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.25	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 14-December-09	16.25	Put	Currency Future	3731	3567	3731	3567	0.00
06/11/2009	£ / R On 14-December-09	18.25	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.25	Put	Currency Future	5726	5561	5726	5561	0.00
06/11/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.25	Put	Currency Future	7726	7560	7726	7560	0.00
06/11/2009	£ / R On 15-March-10	8.45	Call	Currency Future	4285	4453	4285	4453	0.00
06/11/2009	£ / R On 15-March-10	8.45	Put	Currency Future	5	4	5	4	0.00
06/11/2009	£ / R On 15-March-10	14.45	Call	Currency Future	172	206	172	206	0.00
06/11/2009	£ / R On 15-March-10	14.45	Put	Currency Future	1892	1757	1892	1757	0.00
06/11/2009	£ / R On 15-March-10	16.45	Call	Currency Future	40	49	40	49	0.00
06/11/2009	£ / R On 15-March-10	16.45	Put	Currency Future	3760	3600	3760	3600	0.00
06/11/2009	£ / R On 15-March-10	18.45	Call	Currency Future	20	22	20	22	0.00
06/11/2009	£ / R On 15-March-10	18.45	Put	Currency Future	5740	5573	5740	5573	0.00
06/11/2009	£ / R On 15-March-10	20.45	Call	Currency Future	9	11	9	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
06/11/2009	£ / R On 15-March-10	20.45	Put	Currency Future	7729	7562	7729	7562	0.00
06/11/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4525	4691	4525	4691	0.00
06/11/2009	£ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.00	Call	Currency Future	7	9	7	9	0.00
06/11/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3482	3319	3482	3319	0.00
06/11/2009	£ / R On 14-December-09	18.00	Call	Currency Future	2	2	2	2	0.00
06/11/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5477	5312	5477	5312	0.00
06/11/2009	£ / R On 14-December-09	20.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7476	7310	7476	7310	0.00
06/11/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4545	4715	4545	4715	0.00
06/11/2009	£ / R On 14-June-10	8.40	Put	Currency Future	9	8	9	8	0.00
06/11/2009	£ / R On 14-June-10	20.40	Call	Currency Future	24	27	24	27	0.00
06/11/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7489	7319	7489	7319	0.00
06/11/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4533	4701	4533	4701	0.00
06/11/2009	£ / R On 15-March-10	8.20	Put	Currency Future	3	2	3	2	0.00
06/11/2009	£ / R On 15-March-10	14.20	Call	Currency Future	202	242	202	242	0.00
06/11/2009	£ / R On 15-March-10	14.20	Put	Currency Future	1673	1543	1673	1543	0.00
06/11/2009	£ / R On 15-March-10	16.20	Call	Currency Future	48	59	48	59	0.00
06/11/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3518	3360	3518	3360	0.00
06/11/2009	£ / R On 15-March-10	18.20	Call	Currency Future	21	24	21	24	0.00
06/11/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5491	5325	5491	5325	0.00
06/11/2009	£ / R On 15-March-10	20.20	Call	Currency Future	10	12	10	12	0.00
06/11/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7480	7313	7480	7313	0.00
06/11/2009	£ / R On 14-December-09	7.90	Call	Currency Future	4625	4791	4625	4791	0.00
06/11/2009	£ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4594	4765	4594	4765	0.00
06/11/2009	£ / R On 14-June-10	8.35	Put	Currency Future	9	7	9	7	0.00
06/11/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4583	4751	4583	4751	0.00
06/11/2009	£ / R On 15-March-10	8.15	Put	Currency Future	3	2	3	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
06/11/2009	£ / R On 14-June-10	8.65	Call	Currency Future	4300	4470	4300	4470	0.00
06/11/2009	£ / R On 14-June-10	8.65	Put	Currency Future	15	12	15	12	0.00
06/11/2009	£ / R On 14-June-10	14.65	Call	Currency Future	318	365	318	365	0.00
06/11/2009	£ / R On 14-June-10	14.65	Put	Currency Future	2033	1907	2033	1907	0.00
06/11/2009	£ / R On 14-June-10	20.65	Call	Currency Future	23	26	23	26	0.00
06/11/2009	£ / R On 14-June-10	20.65	Put	Currency Future	7738	7568	7738	7568	0.00
06/11/2009	£ / R On 14-December-09	8.45	Call	Currency Future	4075	4241	4075	4241	0.00
06/11/2009	£ / R On 14-December-09	8.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.45	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 14-December-09	16.45	Put	Currency Future	3930	3766	3930	3766	0.00
06/11/2009	£ / R On 14-December-09	18.45	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.45	Put	Currency Future	5926	5761	5926	5761	0.00
06/11/2009	£ / R On 14-December-09	20.45	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.45	Put	Currency Future	7926	7760	7926	7760	0.00
06/11/2009	£ / R On 14-June-10	8.85	Call	Currency Future	4105	4274	4105	4274	0.00
06/11/2009	£ / R On 14-June-10	8.85	Put	Currency Future	20	17	20	17	0.00
06/11/2009	£ / R On 14-June-10	14.85	Call	Currency Future	291	333	291	333	0.00
06/11/2009	£ / R On 14-June-10	14.85	Put	Currency Future	2205	2075	2205	2075	0.00
06/11/2009	£ / R On 14-June-10	16.85	Call	Currency Future	115	134	115	134	0.00
06/11/2009	£ / R On 14-June-10	16.85	Put	Currency Future	4029	3876	4029	3876	0.00
06/11/2009	£ / R On 14-June-10	18.85	Call	Currency Future	35	41	35	41	0.00
06/11/2009	£ / R On 14-June-10	18.85	Put	Currency Future	5949	5783	5949	5783	0.00
06/11/2009	£ / R On 14-June-10	20.85	Call	Currency Future	22	25	22	25	0.00
06/11/2009	£ / R On 14-June-10	20.85	Put	Currency Future	7937	7767	7937	7767	0.00
06/11/2009	£ / R On 15-March-10	8.65	Call	Currency Future	4088	4255	4088	4255	0.00
06/11/2009	£ / R On 15-March-10	8.65	Put	Currency Future	8	6	8	6	0.00
06/11/2009	£ / R On 15-March-10	18.65	Call	Currency Future	19	21	19	21	0.00
06/11/2009	£ / R On 15-March-10	18.65	Put	Currency Future	5939	5772	5939	5772	0.00
06/11/2009	£ / R On 15-March-10	20.65	Call	Currency Future	9	11	9	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
06/11/2009	£ / R On 15-March-10	20.65	Put	Currency Future	7929	7761	7929	7761	0.00
06/11/2009	£ / R On 14-December-09	8.20	Call	Currency Future	4325	4491	4325	4491	0.00
06/11/2009	£ / R On 14-December-09	8.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.20	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 14-December-09	16.20	Put	Currency Future	3681	3518	3681	3518	0.00
06/11/2009	£ / R On 14-December-09	18.20	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.20	Put	Currency Future	5676	5511	5676	5511	0.00
06/11/2009	£ / R On 14-December-09	20.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.20	Put	Currency Future	7676	7510	7676	7510	0.00
06/11/2009	£ / R On 14-December-09	7.95	Call	Currency Future	4575	4741	4575	4741	0.00
06/11/2009	£ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	15.95	Call	Currency Future	7	10	7	10	0.00
06/11/2009	£ / R On 14-December-09	15.95	Put	Currency Future	3432	3269	3432	3269	0.00
06/11/2009	£ / R On 14-December-09	17.95	Call	Currency Future	2	2	2	2	0.00
06/11/2009	£ / R On 14-December-09	17.95	Put	Currency Future	5427	5262	5427	5262	0.00
06/11/2009	£ / R On 14-December-09	19.95	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	19.95	Put	Currency Future	7426	7260	7426	7260	0.00
06/11/2009	£ / R On 14-June-10	8.25	Call	Currency Future	4692	4864	4692	4864	0.00
06/11/2009	£ / R On 14-June-10	8.25	Put	Currency Future	7	6	7	6	0.00
06/11/2009	£ / R On 15-March-10	8.05	Call	Currency Future	4682	4851	4682	4851	0.00
06/11/2009	£ / R On 15-March-10	8.05	Put	Currency Future	2	2	2	2	0.00
06/11/2009	£ / R On 14-December-09	7.65	Call	Currency Future	4875	5041	4875	5041	0.00
06/11/2009	£ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-June-10	8.05	Call	Currency Future	4890	5062	4890	5062	0.00
06/11/2009	£ / R On 14-June-10	8.05	Put	Currency Future	5	4	5	4	0.00
06/11/2009	£ / R On 15-March-10	7.85	Call	Currency Future	4881	5050	4881	5050	0.00
06/11/2009	£ / R On 15-March-10	7.85	Put	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	7.80	Call	Currency Future	4725	4891	4725	4891	0.00
06/11/2009	£ / R On 14-December-09	7.80	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
06/11/2009	£ / R On 14-December-09	8.80	Call	Currency Future	3726	3891	3726	3891	0.00
06/11/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1	0	1	0	0.00
06/11/2009	£ / R On 14-June-10	8.20	Call	Currency Future	4742	4913	4742	4913	0.00
06/11/2009	£ / R On 14-June-10	8.20	Put	Currency Future	6	5	6	5	0.00
06/11/2009	£ / R On 14-June-10	9.20	Call	Currency Future	3763	3934	3763	3934	0.00
06/11/2009	£ / R On 14-June-10	9.20	Put	Currency Future	28	26	28	26	0.00
06/11/2009	£ / R On 15-March-10	8.00	Call	Currency Future	4732	4901	4732	4901	0.00
06/11/2009	£ / R On 15-March-10	8.00	Put	Currency Future	2	1	2	1	0.00
06/11/2009	£ / R On 15-March-10	9.00	Call	Currency Future	3742	3910	3742	3910	0.00
06/11/2009	£ / R On 15-March-10	9.00	Put	Currency Future	12	11	12	11	0.00
06/11/2009	£ / R On 14-December-09	7.75	Call	Currency Future	4775	4941	4775	4941	0.00
06/11/2009	£ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	8.75	Call	Currency Future	3775	3941	3775	3941	0.00
06/11/2009	£ / R On 14-December-09	8.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 15-March-10	7.95	Call	Currency Future	4782	4950	4782	4950	0.00
06/11/2009	£ / R On 15-March-10	7.95	Put	Currency Future	2	1	2	1	0.00
06/11/2009	£ / R On 14-December-09	8.15	Call	Currency Future	4375	4541	4375	4541	0.00
06/11/2009	£ / R On 14-December-09	8.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.15	Call	Currency Future	6	8	6	8	0.00
06/11/2009	£ / R On 14-December-09	16.15	Put	Currency Future	3631	3468	3631	3468	0.00
06/11/2009	£ / R On 14-December-09	18.15	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.15	Put	Currency Future	5626	5461	5626	5461	0.00
06/11/2009	£ / R On 14-December-09	20.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.15	Put	Currency Future	7626	7460	7626	7460	0.00
06/11/2009	£ / R On 14-June-10	8.55	Call	Currency Future	4398	4568	4398	4568	0.00
06/11/2009	£ / R On 14-June-10	8.55	Put	Currency Future	12	10	12	10	0.00
06/11/2009	£ / R On 14-June-10	14.55	Call	Currency Future	333	382	333	382	0.00
06/11/2009	£ / R On 14-June-10	14.55	Put	Currency Future	1948	1824	1948	1824	0.00
06/11/2009	£ / R On 14-June-10	20.55	Call	Currency Future	23	26	23	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	20.55	Put	Currency Future	7638	7468	7638	7468	0.00
06/11/2009	£ / R On 15-March-10	8.35	Call	Currency Future	4384	4552	4384	4552	0.00
06/11/2009	£ / R On 15-March-10	8.35	Put	Currency Future	4	3	4	3	0.00
06/11/2009	£ / R On 15-March-10	14.35	Call	Currency Future	183	220	183	220	0.00
06/11/2009	£ / R On 15-March-10	14.35	Put	Currency Future	1804	1671	1804	1671	0.00
06/11/2009	£ / R On 15-March-10	16.35	Call	Currency Future	43	53	43	53	0.00
06/11/2009	£ / R On 15-March-10	16.35	Put	Currency Future	3663	3504	3663	3504	0.00
06/11/2009	£ / R On 15-March-10	18.35	Call	Currency Future	20	23	20	23	0.00
06/11/2009	£ / R On 15-March-10	18.35	Put	Currency Future	5640	5474	5640	5474	0.00
06/11/2009	£ / R On 15-March-10	20.35	Call	Currency Future	10	12	10	12	0.00
06/11/2009	£ / R On 15-March-10	20.35	Put	Currency Future	7630	7462	7630	7462	0.00
06/11/2009	£ / R On 15-March-10	8.40	Call	Currency Future	4335	4503	4335	4503	0.00
06/11/2009	£ / R On 15-March-10	8.40	Put	Currency Future	5	4	5	4	0.00
06/11/2009	£ / R On 15-March-10	14.40	Call	Currency Future	178	213	178	213	0.00
06/11/2009	£ / R On 15-March-10	14.40	Put	Currency Future	1848	1714	1848	1714	0.00
06/11/2009	£ / R On 15-March-10	16.40	Call	Currency Future	41	51	41	51	0.00
06/11/2009	£ / R On 15-March-10	16.40	Put	Currency Future	3711	3552	3711	3552	0.00
06/11/2009	£ / R On 15-March-10	18.40	Call	Currency Future	20	23	20	23	0.00
06/11/2009	£ / R On 15-March-10	18.40	Put	Currency Future	5690	5524	5690	5524	0.00
06/11/2009	£ / R On 15-March-10	20.40	Call	Currency Future	10	11	10	11	0.00
06/11/2009	£ / R On 15-March-10	20.40	Put	Currency Future	7680	7512	7680	7512	0.00
06/11/2009	£ / R On 14-December-09	8.50	Call	Currency Future	4025	4191	4025	4191	0.00
06/11/2009	£ / R On 14-December-09	8.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	£ / R On 14-December-09	16.50	Call	Currency Future	5	7	5	7	0.00
06/11/2009	£ / R On 14-December-09	16.50	Put	Currency Future	3980	3816	3980	3816	0.00
06/11/2009	£ / R On 14-December-09	18.50	Call	Currency Future	1	2	1	2	0.00
06/11/2009	£ / R On 14-December-09	18.50	Put	Currency Future	5976	5811	5976	5811	0.00
06/11/2009	£ / R On 14-December-09	20.50	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.50	Put	Currency Future	7976	7810	7976	7810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	£ / R On 14-June-10	8.90	Call	Currency Future	4057	4226	4057	4226	0.00
06/11/2009	£ / R On 14-June-10	8.90	Put	Currency Future	22	18	22	18	0.00
06/11/2009	£ / R On 14-June-10	14.90	Call	Currency Future	284	326	284	326	0.00
06/11/2009	£ / R On 14-June-10	14.90	Put	Currency Future	2249	2118	2249	2118	0.00
06/11/2009	£ / R On 14-June-10	18.90	Call	Currency Future	34	40	34	40	0.00
06/11/2009	£ / R On 14-June-10	18.90	Put	Currency Future	5998	5832	5998	5832	0.00
06/11/2009	£ / R On 14-June-10	20.90	Call	Currency Future	22	25	22	25	0.00
06/11/2009	£ / R On 14-June-10	20.90	Put	Currency Future	7987	7817	7987	7817	0.00
06/11/2009	£ / R On 15-March-10	8.70	Call	Currency Future	4039	4206	4039	4206	0.00
06/11/2009	£ / R On 15-March-10	8.70	Put	Currency Future	9	7	9	7	0.00
06/11/2009	£ / R On 15-March-10	18.70	Call	Currency Future	19	21	19	21	0.00
06/11/2009	£ / R On 15-March-10	18.70	Put	Currency Future	5989	5822	5989	5822	0.00
06/11/2009	£ / R On 15-March-10	20.70	Call	Currency Future	9	10	9	10	0.00
06/11/2009	£ / R On 15-March-10	20.70	Put	Currency Future	7979	7811	7979	7811	0.00
06/11/2009	£ / R On 14-June-10	19.50	Call	Currency Future	29	32	29	32	0.00
06/11/2009	£ / R On 14-June-10	19.50	Put	Currency Future	6593	6424	6593	6424	0.00
06/11/2009	£ / R On 14-June-10	21.50	Call	Currency Future	16	19	16	19	0.00
06/11/2009	£ / R On 14-June-10	21.50	Put	Currency Future	8581	8412	8581	8412	0.00
06/11/2009	£ / R On 14-December-09	16.75	Call	Currency Future	4	6	4	6	0.00
06/11/2009	£ / R On 14-December-09	16.75	Put	Currency Future	4229	4065	4229	4065	0.00
06/11/2009	£ / R On 14-December-09	18.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	18.75	Put	Currency Future	6226	6061	6226	6061	0.00
06/11/2009	£ / R On 14-December-09	20.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	£ / R On 14-December-09	20.75	Put	Currency Future	8226	8060	8226	8060	0.00
06/11/2009	£ / R On 14-June-10	19.20	Call	Currency Future	31	34	31	34	0.00
06/11/2009	£ / R On 14-June-10	19.20	Put	Currency Future	6295	6126	6295	6126	0.00
06/11/2009	£ / R On 14-June-10	21.20	Call	Currency Future	19	23	19	23	0.00
06/11/2009	£ / R On 14-June-10	21.20	Put	Currency Future	8284	8115	8284	8115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10			Currency Future	11.4400	11.5776	11.4389	11.5776	3907.00
06/11/2009	€ / R On 14-June-10			Currency Future	11.6200	11.7652	11.6244	11.7652	876.00
06/11/2009	€ / R On 14-December-09			Currency Future	11.2500	11.3891	11.2529	11.3891	35379.00
06/11/2009	€ / R On 13-December-10			Currency Future	11.9800	12.1279	11.9831	12.1279	0.00
06/11/2009	€ / R On 15-March-10	11.60	Call	Currency Future	415	486	415	486	0.00
06/11/2009	€ / R On 15-March-10	11.60	Put	Currency Future	576	508	576	508	0.00
06/11/2009	€ / R On 14-June-10	11.75	Call	Currency Future	592	0	592	0	0.00
06/11/2009	€ / R On 14-June-10	11.75	Put	Currency Future	717	0	717	0	0.00
06/11/2009	€ / R On 14-December-09	11.40	Call	Currency Future	196	264	196	264	0.00
06/11/2009	€ / R On 14-December-09	11.40	Put	Currency Future	343	275	343	275	0.00
06/11/2009	€ / R On 13-December-10	12.10	Call	Currency Future	864	0	864	0	0.00
06/11/2009	€ / R On 13-December-10	12.10	Put	Currency Future	981	0	981	0	0.00
06/11/2009	€ / R On 15-March-10	11.65	Call	Currency Future	398	466	398	466	0.00
06/11/2009	€ / R On 15-March-10	11.65	Put	Currency Future	609	539	609	539	0.00
06/11/2009	€ / R On 14-June-10	11.80	Call	Currency Future	574	643	574	643	0.00
06/11/2009	€ / R On 14-June-10	11.80	Put	Currency Future	750	678	750	678	0.00
06/11/2009	€ / R On 14-December-09	11.45	Call	Currency Future	180	244	180	244	0.00
06/11/2009	€ / R On 14-December-09	11.45	Put	Currency Future	377	305	377	305	0.00
06/11/2009	€ / R On 13-December-10	12.20	Call	Currency Future	830	901	830	901	0.00
06/11/2009	€ / R On 13-December-10	12.20	Put	Currency Future	1047	973	1047	973	0.00
06/11/2009	€ / R On 15-March-10	11.85	Call	Currency Future	336	396	336	396	0.00
06/11/2009	€ / R On 15-March-10	11.85	Put	Currency Future	747	669	747	669	0.00
06/11/2009	€ / R On 14-June-10	12.00	Call	Currency Future	509	572	509	572	0.00
06/11/2009	€ / R On 14-June-10	12.00	Put	Currency Future	885	807	885	807	0.00
06/11/2009	€ / R On 14-December-09	11.65	Call	Currency Future	129	178	129	178	0.00
06/11/2009	€ / R On 14-December-09	11.65	Put	Currency Future	526	439	526	439	0.00
06/11/2009	€ / R On 13-December-10	12.40	Call	Currency Future	767	833	767	833	0.00
06/11/2009	€ / R On 13-December-10	12.40	Put	Currency Future	1184	1105	1184	1105	0.00
06/11/2009	€ / R On 15-March-10	11.95	Call	Currency Future	309	365	309	365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	11.95	Put	Currency Future	820	738	820	738	0.00
06/11/2009	€ / R On 14-June-10	12.15	Call	Currency Future	466	524	466	524	0.00
06/11/2009	€ / R On 14-June-10	12.15	Put	Currency Future	992	909	992	909	0.00
06/11/2009	€ / R On 14-December-09	11.75	Call	Currency Future	109	152	109	152	0.00
06/11/2009	€ / R On 14-December-09	11.75	Put	Currency Future	606	513	606	513	0.00
06/11/2009	€ / R On 13-December-10	12.55	Call	Currency Future	724	787	724	787	0.00
06/11/2009	€ / R On 13-December-10	12.55	Put	Currency Future	1291	1209	1291	1209	0.00
06/11/2009	€ / R On 14-June-10	7.30	Call	Currency Future	4330	4470	4330	4470	0.00
06/11/2009	€ / R On 14-June-10	7.30	Put	Currency Future	5	4	5	4	0.00
06/11/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4303	4439	4303	4439	0.00
06/11/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 13-December-10	12.25	Call	Currency Future	814	883	814	883	0.00
06/11/2009	€ / R On 13-December-10	12.25	Put	Currency Future	1081	1006	1081	1006	0.00
06/11/2009	€ / R On 15-March-10	11.75	Call	Currency Future	365	430	365	430	0.00
06/11/2009	€ / R On 15-March-10	11.75	Put	Currency Future	676	602	676	602	0.00
06/11/2009	€ / R On 14-June-10	11.95	Call	Currency Future	525	589	525	589	0.00
06/11/2009	€ / R On 14-June-10	11.95	Put	Currency Future	850	773	850	773	0.00
06/11/2009	€ / R On 14-December-09	11.55	Call	Currency Future	152	209	152	209	0.00
06/11/2009	€ / R On 14-December-09	11.55	Put	Currency Future	449	370	449	370	0.00
06/11/2009	€ / R On 15-March-10	11.80	Call	Currency Future	350	413	350	413	0.00
06/11/2009	€ / R On 15-March-10	11.80	Put	Currency Future	711	635	711	635	0.00
06/11/2009	€ / R On 14-December-09	11.60	Call	Currency Future	140	193	140	193	0.00
06/11/2009	€ / R On 14-December-09	11.60	Put	Currency Future	487	404	487	404	0.00
06/11/2009	€ / R On 14-December-09	12.20	Call	Currency Future	53	75	53	75	12389.00
06/11/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1000	886	1000	886	0.00
06/11/2009	€ / R On 14-December-09	14.60	Call	Currency Future	3	4	3	4	12389.00
06/11/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3350	3215	3350	3215	0.00
06/11/2009	€ / R On 14-June-10	11.85	Call	Currency Future	557	624	557	624	0.00
06/11/2009	€ / R On 14-June-10	11.85	Put	Currency Future	782	709	782	709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	11.50	Call	Currency Future	452	528	452	528	24.00
06/11/2009	€ / R On 15-March-10	11.50	Put	Currency Future	513	451	513	451	0.00
06/11/2009	€ / R On 14-June-10	11.70	Call	Currency Future	610	683	610	683	0.00
06/11/2009	€ / R On 14-June-10	11.70	Put	Currency Future	685	618	685	618	0.00
06/11/2009	€ / R On 14-December-09	11.30	Call	Currency Future	232	318	232	318	0.00
06/11/2009	€ / R On 14-December-09	11.30	Put	Currency Future	279	229	279	229	0.00
06/11/2009	€ / R On 13-December-10	12.05	Call	Currency Future	882	956	882	956	0.00
06/11/2009	€ / R On 13-December-10	12.05	Put	Currency Future	949	878	949	878	0.00
06/11/2009	€ / R On 15-March-10	11.35	Call	Currency Future	516	601	516	601	0.00
06/11/2009	€ / R On 15-March-10	11.35	Put	Currency Future	427	374	427	374	0.00
06/11/2009	€ / R On 14-June-10	11.55	Call	Currency Future	669	750	669	750	0.00
06/11/2009	€ / R On 14-June-10	11.55	Put	Currency Future	595	535	595	535	0.00
06/11/2009	€ / R On 14-December-09	11.15	Call	Currency Future	309	409	309	409	0.00
06/11/2009	€ / R On 14-December-09	11.15	Put	Currency Future	206	170	206	170	0.00
06/11/2009	€ / R On 15-March-10	11.30	Call	Currency Future	540	627	540	627	0.00
06/11/2009	€ / R On 15-March-10	11.30	Put	Currency Future	401	350	401	350	0.00
06/11/2009	€ / R On 14-June-10	11.45	Call	Currency Future	714	798	714	798	0.00
06/11/2009	€ / R On 14-June-10	11.45	Put	Currency Future	540	483	540	483	0.00
06/11/2009	€ / R On 14-December-09	11.10	Call	Currency Future	339	442	339	442	0.00
06/11/2009	€ / R On 14-December-09	11.10	Put	Currency Future	186	153	186	153	0.00
06/11/2009	€ / R On 15-March-10	11.25	Call	Currency Future	565	654	565	654	0.00
06/11/2009	€ / R On 15-March-10	11.25	Put	Currency Future	376	327	376	327	0.00
06/11/2009	€ / R On 14-June-10	11.40	Call	Currency Future	738	823	738	823	0.00
06/11/2009	€ / R On 14-June-10	11.40	Put	Currency Future	513	458	513	458	0.00
06/11/2009	€ / R On 14-December-09	11.05	Call	Currency Future	371	476	371	476	0.00
06/11/2009	€ / R On 14-December-09	11.05	Put	Currency Future	168	137	168	137	0.00
06/11/2009	€ / R On 15-March-10	11.15	Call	Currency Future	617	711	617	711	0.00
06/11/2009	€ / R On 15-March-10	11.15	Put	Currency Future	328	283	328	283	0.00
06/11/2009	€ / R On 14-June-10	11.35	Call	Currency Future	762	849	762	849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	11.35	Put	Currency Future	488	434	488	434	0.00
06/11/2009	€ / R On 14-December-09	10.95	Call	Currency Future	439	549	439	549	0.00
06/11/2009	€ / R On 14-December-09	10.95	Put	Currency Future	136	110	136	110	0.00
06/11/2009	€ / R On 15-March-10	11.20	Call	Currency Future	591	682	591	682	0.00
06/11/2009	€ / R On 15-March-10	11.20	Put	Currency Future	352	304	352	304	0.00
06/11/2009	€ / R On 15-March-10	11.10	Call	Currency Future	645	740	645	740	0.00
06/11/2009	€ / R On 15-March-10	11.10	Put	Currency Future	306	263	306	263	0.00
06/11/2009	€ / R On 14-June-10	11.30	Call	Currency Future	787	875	787	875	0.00
06/11/2009	€ / R On 14-June-10	11.30	Put	Currency Future	462	410	462	410	0.00
06/11/2009	€ / R On 14-December-09	11.00	Call	Currency Future	404	512	404	512	0.00
06/11/2009	€ / R On 14-December-09	11.00	Put	Currency Future	151	123	151	123	0.00
06/11/2009	€ / R On 15-March-10	11.40	Call	Currency Future	493	576	493	576	0.00
06/11/2009	€ / R On 15-March-10	11.40	Put	Currency Future	455	399	455	399	0.00
06/11/2009	€ / R On 14-June-10	11.60	Call	Currency Future	648	727	648	727	0.00
06/11/2009	€ / R On 14-June-10	11.60	Put	Currency Future	624	562	624	562	0.00
06/11/2009	€ / R On 14-December-09	11.20	Call	Currency Future	280	377	280	377	0.00
06/11/2009	€ / R On 14-December-09	11.20	Put	Currency Future	227	188	227	188	0.00
06/11/2009	€ / R On 14-December-09	11.35	Call	Currency Future	213	290	213	290	0.00
06/11/2009	€ / R On 14-December-09	11.35	Put	Currency Future	311	251	311	251	0.00
06/11/2009	€ / R On 14-June-10	11.50	Call	Currency Future	692	774	692	774	0.00
06/11/2009	€ / R On 14-June-10	11.50	Put	Currency Future	567	509	567	509	0.00
06/11/2009	€ / R On 14-June-10	11.90	Call	Currency Future	540	606	540	606	0.00
06/11/2009	€ / R On 14-June-10	11.90	Put	Currency Future	816	741	816	741	0.00
06/11/2009	€ / R On 14-December-09	11.25	Call	Currency Future	252	347	252	347	0.00
06/11/2009	€ / R On 14-December-09	11.25	Put	Currency Future	249	208	249	208	0.00
06/11/2009	€ / R On 15-March-10	11.45	Call	Currency Future	471	552	471	552	0.00
06/11/2009	€ / R On 15-March-10	11.45	Put	Currency Future	482	424	482	424	0.00
06/11/2009	€ / R On 15-March-10	11.55	Call	Currency Future	433	506	433	506	0.00
06/11/2009	€ / R On 15-March-10	11.55	Put	Currency Future	544	478	544	478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	12.50	Call	Currency Future	34	49	34	49	80.00
06/11/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1281	1159	1281	1159	0.00
06/11/2009	€ / R On 15-March-10	11.70	Call	Currency Future	381	448	381	448	0.00
06/11/2009	€ / R On 15-March-10	11.70	Put	Currency Future	642	570	642	570	0.00
06/11/2009	€ / R On 14-December-09	11.50	Call	Currency Future	166	226	166	226	0.00
06/11/2009	€ / R On 14-December-09	11.50	Put	Currency Future	413	337	413	337	0.00
06/11/2009	€ / R On 14-December-09	11.70	Call	Currency Future	118	165	118	165	0.00
06/11/2009	€ / R On 14-December-09	11.70	Put	Currency Future	565	475	565	475	0.00
06/11/2009	€ / R On 15-March-10	11.90	Call	Currency Future	322	380	322	380	0.00
06/11/2009	€ / R On 15-March-10	11.90	Put	Currency Future	783	703	783	703	0.00
06/11/2009	€ / R On 15-March-10	12.00	Call	Currency Future	296	351	296	351	0.00
06/11/2009	€ / R On 15-March-10	12.00	Put	Currency Future	857	773	857	773	0.00
06/11/2009	€ / R On 14-December-09	11.80	Call	Currency Future	100	140	100	140	0.00
06/11/2009	€ / R On 14-December-09	11.80	Put	Currency Future	647	551	647	551	0.00
06/11/2009	€ / R On 15-March-10	12.10	Call	Currency Future	272	324	272	324	0.00
06/11/2009	€ / R On 15-March-10	12.10	Put	Currency Future	933	846	933	846	0.00
06/11/2009	€ / R On 14-December-09	11.90	Call	Currency Future	85	120	85	120	0.00
06/11/2009	€ / R On 14-December-09	11.90	Put	Currency Future	732	631	732	631	0.00
06/11/2009	€ / R On 15-March-10	12.60	Call	Currency Future	182	219	182	219	13636.00
06/11/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1343	1242	1343	1242	0.00
06/11/2009	€ / R On 15-March-10	11.00	Call	Currency Future	702	802	702	802	13636.00
06/11/2009	€ / R On 15-March-10	11.00	Put	Currency Future	263	225	263	225	0.00
06/11/2009	€ / R On 15-March-10	12.05	Call	Currency Future	284	337	284	337	0.00
06/11/2009	€ / R On 15-March-10	12.05	Put	Currency Future	895	809	895	809	0.00
06/11/2009	€ / R On 14-December-09	11.85	Call	Currency Future	92	130	92	130	0.00
06/11/2009	€ / R On 14-December-09	11.85	Put	Currency Future	689	591	689	591	0.00
06/11/2009	€ / R On 15-March-10	11.70	Call	Currency Future	381	448	381	448	0.00
06/11/2009	€ / R On 15-March-10	11.70	Put	Currency Future	642	570	642	570	0.00
06/11/2009	€ / R On 15-March-10	12.15	Call	Currency Future	261	311	261	311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	12.15	Put	Currency Future	972	884	972	884	0.00
06/11/2009	€ / R On 14-December-09	12.00	Call	Currency Future	72	103	72	103	0.00
06/11/2009	€ / R On 14-December-09	12.00	Put	Currency Future	819	713	819	713	0.00
06/11/2009	€ / R On 15-March-10	12.20	Call	Currency Future	251	299	251	299	0.00
06/11/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1012	921	1012	921	0.00
06/11/2009	€ / R On 14-December-09	12.05	Call	Currency Future	67	95	67	95	0.00
06/11/2009	€ / R On 14-December-09	12.05	Put	Currency Future	864	756	864	756	0.00
06/11/2009	€ / R On 15-March-10	12.25	Call	Currency Future	241	287	241	287	0.00
06/11/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1052	960	1052	960	0.00
06/11/2009	€ / R On 14-December-09	12.10	Call	Currency Future	61	88	61	88	0.00
06/11/2009	€ / R On 14-December-09	12.10	Put	Currency Future	909	799	909	799	0.00
06/11/2009	€ / R On 14-December-09	11.95	Call	Currency Future	78	111	78	111	0.00
06/11/2009	€ / R On 14-December-09	11.95	Put	Currency Future	775	672	775	672	0.00
06/11/2009	€ / R On 14-December-09	12.15	Call	Currency Future	57	81	57	81	0.00
06/11/2009	€ / R On 14-December-09	12.15	Put	Currency Future	954	842	954	842	0.00
06/11/2009	€ / R On 14-December-09	12.25	Call	Currency Future	49	70	49	70	0.00
06/11/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1046	931	1046	931	0.00
06/11/2009	€ / R On 14-December-09	12.55	Call	Currency Future	31	45	31	45	0.00
06/11/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1328	1206	1328	1206	0.00
06/11/2009	€ / R On 14-December-09	12.45	Call	Currency Future	36	52	36	52	0.00
06/11/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1233	1113	1233	1113	0.00
06/11/2009	€ / R On 14-December-09	12.40	Call	Currency Future	39	56	39	56	0.00
06/11/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1186	1067	1186	1067	0.00
06/11/2009	€ / R On 14-December-09	12.65	Call	Currency Future	27	39	27	39	0.00
06/11/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1424	1300	1424	1300	0.00
06/11/2009	€ / R On 14-December-09	12.70	Call	Currency Future	25	37	25	37	0.00
06/11/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1472	1348	1472	1348	0.00
06/11/2009	€ / R On 14-December-09	12.75	Call	Currency Future	24	34	24	34	0.00
06/11/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1521	1395	1521	1395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	12.80	Call	Currency Future	22	32	22	32	0.00
06/11/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1569	1443	1569	1443	0.00
06/11/2009	€ / R On 14-December-09	13.00	Call	Currency Future	17	25	17	25	0.00
06/11/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1764	1636	1764	1636	0.00
06/11/2009	€ / R On 14-December-09	13.20	Call	Currency Future	14	19	14	19	0.00
06/11/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1961	1830	1961	1830	0.00
06/11/2009	€ / R On 14-December-09	13.40	Call	Currency Future	10	15	10	15	0.00
06/11/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2158	2026	2158	2026	0.00
06/11/2009	€ / R On 14-December-09	13.30	Call	Currency Future	12	17	12	17	0.00
06/11/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2059	1928	2059	1928	0.00
06/11/2009	€ / R On 14-December-09	13.35	Call	Currency Future	11	16	11	16	0.00
06/11/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2108	1977	2108	1977	0.00
06/11/2009	€ / R On 14-December-09	13.35	Call	Currency Future	11	16	11	16	0.00
06/11/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2108	1977	2108	1977	0.00
06/11/2009	€ / R On 14-December-09	13.65	Call	Currency Future	8	11	8	11	0.00
06/11/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2405	2272	2405	2272	0.00
06/11/2009	€ / R On 14-December-09	13.70	Call	Currency Future	7	11	7	11	0.00
06/11/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2454	2321	2454	2321	0.00
06/11/2009	€ / R On 14-December-09	13.60	Call	Currency Future	8	12	8	12	0.00
06/11/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2355	2223	2355	2223	0.00
06/11/2009	€ / R On 14-December-09	13.55	Call	Currency Future	9	13	9	13	0.00
06/11/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2306	2174	2306	2174	0.00
06/11/2009	€ / R On 14-December-09	13.50	Call	Currency Future	9	14	9	14	0.00
06/11/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2256	2124	2256	2124	0.00
06/11/2009	€ / R On 14-December-09	13.55	Call	Currency Future	9	13	9	13	0.00
06/11/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2306	2174	2306	2174	0.00
06/11/2009	€ / R On 14-December-09	13.45	Call	Currency Future	10	14	10	14	0.00
06/11/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2207	2075	2207	2075	0.00
06/11/2009	€ / R On 14-December-09	13.85	Call	Currency Future	6	9	6	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
06/11/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2603	2470	2603	2470	0.00
06/11/2009	€ / R On 14-December-09	13.25	Call	Currency Future	13	18	13	18	0.00
06/11/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2010	1879	2010	1879	0.00
06/11/2009	€ / R On 14-December-09	14.85	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3599	3464	3599	3464	0.00
06/11/2009	€ / R On 14-December-09	13.75	Call	Currency Future	7	10	7	10	0.00
06/11/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2504	2371	2504	2371	0.00
06/11/2009	€ / R On 14-December-09	13.95	Call	Currency Future	5	8	5	8	0.00
06/11/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2702	2569	2702	2569	0.00
06/11/2009	€ / R On 14-December-09	14.05	Call	Currency Future	5	7	5	7	0.00
06/11/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2802	2668	2802	2668	0.00
06/11/2009	€ / R On 14-December-09	14.15	Call	Currency Future	4	6	4	6	0.00
06/11/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2901	2767	2901	2767	0.00
06/11/2009	€ / R On 14-December-09	14.25	Call	Currency Future	4	6	4	6	0.00
06/11/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3001	2866	3001	2866	0.00
06/11/2009	€ / R On 14-December-09	13.30	Call	Currency Future	12	17	12	17	0.00
06/11/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2059	1928	2059	1928	0.00
06/11/2009	€ / R On 14-December-09	13.40	Call	Currency Future	10	15	10	15	0.00
06/11/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2158	2026	2158	2026	0.00
06/11/2009	€ / R On 14-December-09	13.80	Call	Currency Future	6	9	6	9	0.00
06/11/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2553	2420	2553	2420	0.00
06/11/2009	€ / R On 14-December-09	13.90	Call	Currency Future	6	8	6	8	0.00
06/11/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2653	2519	2653	2519	0.00
06/11/2009	€ / R On 14-December-09	14.00	Call	Currency Future	5	7	5	7	0.00
06/11/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2752	2618	2752	2618	0.00
06/11/2009	€ / R On 14-December-09	13.05	Call	Currency Future	16	23	16	23	0.00
06/11/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1813	1684	1813	1684	0.00
06/11/2009	€ / R On 14-December-09	13.15	Call	Currency Future	14	21	14	21	0.00
06/11/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1911	1781	1911	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	13.65	Call	Currency Future	8	11	8	11	0.00
06/11/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2405	2272	2405	2272	0.00
06/11/2009	€ / R On 14-December-09	13.15	Call	Currency Future	14	21	14	21	0.00
06/11/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1911	1781	1911	1781	0.00
06/11/2009	€ / R On 14-December-09	13.85	Call	Currency Future	6	9	6	9	0.00
06/11/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2603	2470	2603	2470	0.00
06/11/2009	€ / R On 14-December-09	13.10	Call	Currency Future	15	22	15	22	0.00
06/11/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1862	1733	1862	1733	0.00
06/11/2009	€ / R On 14-December-09	13.80	Call	Currency Future	6	9	6	9	0.00
06/11/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2553	2420	2553	2420	0.00
06/11/2009	€ / R On 14-December-09	13.90	Call	Currency Future	6	8	6	8	0.00
06/11/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2653	2519	2653	2519	0.00
06/11/2009	€ / R On 14-December-09	14.10	Call	Currency Future	4	7	4	7	0.00
06/11/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2852	2717	2852	2717	0.00
06/11/2009	€ / R On 14-December-09	14.05	Call	Currency Future	5	7	5	7	0.00
06/11/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2802	2668	2802	2668	0.00
06/11/2009	€ / R On 14-December-09	12.95	Call	Currency Future	18	26	18	26	0.00
06/11/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1715	1587	1715	1587	0.00
06/11/2009	€ / R On 14-December-09	12.90	Call	Currency Future	19	28	19	28	0.00
06/11/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1667	1539	1667	1539	0.00
06/11/2009	€ / R On 14-December-09	13.10	Call	Currency Future	15	22	15	22	0.00
06/11/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1862	1733	1862	1733	0.00
06/11/2009	€ / R On 14-December-09	13.60	Call	Currency Future	8	12	8	12	0.00
06/11/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2355	2223	2355	2223	0.00
06/11/2009	€ / R On 14-December-09	12.90	Call	Currency Future	19	28	19	28	0.00
06/11/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1667	1539	1667	1539	0.00
06/11/2009	€ / R On 14-December-09	12.85	Call	Currency Future	21	30	21	30	0.00
06/11/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1618	1491	1618	1491	0.00
06/11/2009	€ / R On 14-December-09	13.05	Call	Currency Future	16	23	16	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1813	1684	1813	1684	0.00
06/11/2009	€ / R On 14-December-09	12.60	Call	Currency Future	29	42	29	42	0.00
06/11/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1376	1253	1376	1253	0.00
06/11/2009	€ / R On 14-December-09	12.35	Call	Currency Future	42	60	42	60	0.00
06/11/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1139	1021	1139	1021	0.00
06/11/2009	€ / R On 14-December-09	12.65	Call	Currency Future	27	39	27	39	0.00
06/11/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1424	1300	1424	1300	0.00
06/11/2009	€ / R On 14-December-09	12.30	Call	Currency Future	45	65	45	65	0.00
06/11/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1092	976	1092	976	0.00
06/11/2009	€ / R On 14-December-09	12.40	Call	Currency Future	39	56	39	56	0.00
06/11/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1186	1067	1186	1067	0.00
06/11/2009	€ / R On 14-December-09	12.60	Call	Currency Future	29	42	29	42	0.00
06/11/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1376	1253	1376	1253	0.00
06/11/2009	€ / R On 14-December-09	10.65	Call	Currency Future	671	791	671	791	0.00
06/11/2009	€ / R On 14-December-09	10.65	Put	Currency Future	68	52	68	52	0.00
06/11/2009	€ / R On 14-December-09	14.65	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3400	3265	3400	3265	0.00
06/11/2009	€ / R On 14-December-09	10.45	Call	Currency Future	844	969	844	969	0.00
06/11/2009	€ / R On 14-December-09	10.45	Put	Currency Future	41	30	41	30	0.00
06/11/2009	€ / R On 14-December-09	14.75	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3499	3364	3499	3364	0.00
06/11/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1710	1845	1710	1845	0.00
06/11/2009	€ / R On 14-December-09	9.55	Put	Currency Future	7	6	7	6	0.00
06/11/2009	€ / R On 14-December-09	15.55	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4298	4163	4298	4163	0.00
06/11/2009	€ / R On 14-December-09	17.05	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5798	5662	5798	5662	0.00
06/11/2009	€ / R On 14-December-09	18.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7297	7161	7297	7161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2007	2142	2007	2142	0.00
06/11/2009	€ / R On 14-December-09	9.25	Put	Currency Future	4	3	4	3	0.00
06/11/2009	€ / R On 14-December-09	10.75	Call	Currency Future	589	707	589	707	0.00
06/11/2009	€ / R On 14-December-09	10.75	Put	Currency Future	87	68	87	68	0.00
06/11/2009	€ / R On 14-December-09	15.25	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3999	3863	3999	3863	0.00
06/11/2009	€ / R On 14-December-09	16.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5498	5362	5498	5362	0.00
06/11/2009	€ / R On 14-December-09	18.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6997	6861	6997	6861	0.00
06/11/2009	€ / R On 14-December-09	12.20	Call	Currency Future	53	75	53	75	0.00
06/11/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1000	886	1000	886	0.00
06/11/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2156	2291	2156	2291	0.00
06/11/2009	€ / R On 14-December-09	9.10	Put	Currency Future	3	2	3	2	0.00
06/11/2009	€ / R On 14-December-09	10.60	Call	Currency Future	713	835	713	835	0.00
06/11/2009	€ / R On 14-December-09	10.60	Put	Currency Future	60	46	60	46	0.00
06/11/2009	€ / R On 14-December-09	15.10	Call	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3849	3713	3849	3713	0.00
06/11/2009	€ / R On 14-December-09	16.60	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5348	5212	5348	5212	0.00
06/11/2009	€ / R On 14-December-09	18.10	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6847	6711	6847	6711	0.00
06/11/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3453	3589	3453	3589	0.00
06/11/2009	€ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2454	2590	2454	2590	0.00
06/11/2009	€ / R On 14-December-09	8.80	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1463	1598	1463	1598	0.00
06/11/2009	€ / R On 14-December-09	9.80	Put	Currency Future	10	9	10	9	0.00
06/11/2009	€ / R On 14-December-09	10.80	Call	Currency Future	550	666	550	666	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	10.80	Put	Currency Future	97	77	97	77	0.00
06/11/2009	€ / R On 14-December-09	14.80	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3549	3414	3549	3414	0.00
06/11/2009	€ / R On 14-December-09	15.80	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4548	4412	4548	4412	0.00
06/11/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3553	3689	3553	3689	0.00
06/11/2009	€ / R On 14-December-09	7.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2554	2690	2554	2690	0.00
06/11/2009	€ / R On 14-December-09	8.70	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1562	1697	1562	1697	0.00
06/11/2009	€ / R On 14-December-09	9.70	Put	Currency Future	9	8	9	8	0.00
06/11/2009	€ / R On 14-December-09	10.70	Call	Currency Future	630	748	630	748	0.00
06/11/2009	€ / R On 14-December-09	10.70	Put	Currency Future	77	59	77	59	0.00
06/11/2009	€ / R On 14-December-09	14.70	Call	Currency Future	2	4	2	4	0.00
06/11/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3449	3314	3449	3314	0.00
06/11/2009	€ / R On 14-December-09	15.70	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4448	4312	4448	4312	0.00
06/11/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3603	3739	3603	3739	0.00
06/11/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2604	2740	2604	2740	0.00
06/11/2009	€ / R On 14-December-09	8.65	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1611	1746	1611	1746	0.00
06/11/2009	€ / R On 14-December-09	9.65	Put	Currency Future	8	7	8	7	0.00
06/11/2009	€ / R On 14-December-09	15.65	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4398	4262	4398	4262	0.00
06/11/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3353	3489	3353	3489	0.00
06/11/2009	€ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2354	2490	2354	2490	0.00
06/11/2009	€ / R On 14-December-09	8.90	Put	Currency Future	2	1	2	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
06/11/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1365	1500	1365	1500	0.00
06/11/2009	€ / R On 14-December-09	9.90	Put	Currency Future	12	11	12	11	0.00
06/11/2009	€ / R On 14-December-09	10.90	Call	Currency Future	475	587	475	587	0.00
06/11/2009	€ / R On 14-December-09	10.90	Put	Currency Future	122	98	122	98	0.00
06/11/2009	€ / R On 14-December-09	14.90	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3649	3514	3649	3514	0.00
06/11/2009	€ / R On 14-December-09	15.90	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4648	4512	4648	4512	0.00
06/11/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3253	3389	3253	3389	0.00
06/11/2009	€ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2255	2391	2255	2391	0.00
06/11/2009	€ / R On 14-December-09	9.00	Put	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1268	1402	1268	1402	0.00
06/11/2009	€ / R On 14-December-09	10.00	Put	Currency Future	15	13	15	13	0.00
06/11/2009	€ / R On 14-December-09	15.00	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3749	3614	3749	3614	0.00
06/11/2009	€ / R On 14-December-09	16.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4748	4612	4748	4612	0.00
06/11/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3153	3289	3153	3289	0.00
06/11/2009	€ / R On 14-December-09	8.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1171	1304	1171	1304	0.00
06/11/2009	€ / R On 14-December-09	10.10	Put	Currency Future	18	15	18	15	0.00
06/11/2009	€ / R On 14-December-09	16.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4848	4712	4848	4712	0.00
06/11/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3197	3336	3197	3336	0.00
06/11/2009	€ / R On 15-March-10	8.25	Put	Currency Future	9	8	9	8	0.00
06/11/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2214	2350	2214	2350	0.00
06/11/2009	€ / R On 15-March-10	9.25	Put	Currency Future	25	23	25	23	0.00
06/11/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1265	1396	1265	1396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	10.25	Put	Currency Future	76	68	76	68	0.00
06/11/2009	€ / R On 15-March-10	13.25	Call	Currency Future	113	137	113	137	0.00
06/11/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1924	1810	1924	1810	0.00
06/11/2009	€ / R On 15-March-10	14.25	Call	Currency Future	51	63	51	63	0.00
06/11/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2862	2735	2862	2735	0.00
06/11/2009	€ / R On 15-March-10	15.25	Call	Currency Future	23	29	23	29	0.00
06/11/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3834	3701	3834	3701	0.00
06/11/2009	€ / R On 15-March-10	16.25	Call	Currency Future	13	16	13	16	0.00
06/11/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4824	4688	4824	4688	0.00
06/11/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3203	3339	3203	3339	0.00
06/11/2009	€ / R On 14-December-09	8.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2205	2341	2205	2341	0.00
06/11/2009	€ / R On 14-December-09	9.05	Put	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1219	1353	1219	1353	0.00
06/11/2009	€ / R On 14-December-09	10.05	Put	Currency Future	16	14	16	14	0.00
06/11/2009	€ / R On 14-December-09	15.05	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3799	3663	3799	3663	0.00
06/11/2009	€ / R On 14-December-09	16.05	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4798	4662	4798	4662	0.00
06/11/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3247	3385	3247	3385	0.00
06/11/2009	€ / R On 15-March-10	8.20	Put	Currency Future	8	8	8	8	0.00
06/11/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2262	2399	2262	2399	0.00
06/11/2009	€ / R On 15-March-10	9.20	Put	Currency Future	23	21	23	21	0.00
06/11/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1310	1442	1310	1442	0.00
06/11/2009	€ / R On 15-March-10	10.20	Put	Currency Future	71	64	71	64	0.00
06/11/2009	€ / R On 15-March-10	13.20	Call	Currency Future	117	142	117	142	0.00
06/11/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1878	1764	1878	1764	0.00
06/11/2009	€ / R On 15-March-10	14.20	Call	Currency Future	53	66	53	66	0.00
06/11/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2814	2688	2814	2688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	15.20	Call	Currency Future	24	30	24	30	0.00
06/11/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3785	3652	3785	3652	0.00
06/11/2009	€ / R On 15-March-10	16.20	Call	Currency Future	14	16	14	16	0.00
06/11/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4775	4639	4775	4639	0.00
06/11/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3346	3484	3346	3484	0.00
06/11/2009	€ / R On 15-March-10	8.10	Put	Currency Future	7	7	7	7	0.00
06/11/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2360	2497	2360	2497	0.00
06/11/2009	€ / R On 15-March-10	9.10	Put	Currency Future	21	19	21	19	0.00
06/11/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1403	1535	1403	1535	0.00
06/11/2009	€ / R On 15-March-10	10.10	Put	Currency Future	64	57	64	57	0.00
06/11/2009	€ / R On 15-March-10	13.10	Call	Currency Future	126	152	126	152	0.00
06/11/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1787	1675	1787	1675	0.00
06/11/2009	€ / R On 15-March-10	14.10	Call	Currency Future	57	71	57	71	0.00
06/11/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2718	2594	2718	2594	0.00
06/11/2009	€ / R On 15-March-10	15.10	Call	Currency Future	26	32	26	32	0.00
06/11/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3687	3555	3687	3555	0.00
06/11/2009	€ / R On 15-March-10	16.10	Call	Currency Future	14	17	14	17	0.00
06/11/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4675	4540	4675	4540	0.00
06/11/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3403	3539	3403	3539	0.00
06/11/2009	€ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2404	2540	2404	2540	0.00
06/11/2009	€ / R On 14-December-09	8.85	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1414	1549	1414	1549	0.00
06/11/2009	€ / R On 14-December-09	9.85	Put	Currency Future	11	10	11	10	0.00
06/11/2009	€ / R On 14-December-09	10.85	Call	Currency Future	512	626	512	626	0.00
06/11/2009	€ / R On 14-December-09	10.85	Put	Currency Future	109	87	109	87	0.00
06/11/2009	€ / R On 14-December-09	15.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4598	4462	4598	4462	0.00
06/11/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3396	3534	3396	3534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	8.05	Put	Currency Future	7	6	7	6	0.00
06/11/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2409	2546	2409	2546	0.00
06/11/2009	€ / R On 15-March-10	9.05	Put	Currency Future	20	18	20	18	0.00
06/11/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1449	1582	1449	1582	0.00
06/11/2009	€ / R On 15-March-10	10.05	Put	Currency Future	60	54	60	54	0.00
06/11/2009	€ / R On 15-March-10	11.05	Call	Currency Future	673	771	673	771	0.00
06/11/2009	€ / R On 15-March-10	11.05	Put	Currency Future	284	243	284	243	0.00
06/11/2009	€ / R On 15-March-10	13.05	Call	Currency Future	130	158	130	158	0.00
06/11/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1741	1630	1741	1630	0.00
06/11/2009	€ / R On 15-March-10	14.05	Call	Currency Future	60	74	60	74	0.00
06/11/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2671	2547	2671	2547	0.00
06/11/2009	€ / R On 15-March-10	15.05	Call	Currency Future	27	33	27	33	0.00
06/11/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3638	3506	3638	3506	0.00
06/11/2009	€ / R On 15-March-10	16.05	Call	Currency Future	15	18	15	18	0.00
06/11/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4626	4490	4626	4490	0.00
06/11/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3297	3435	3297	3435	0.00
06/11/2009	€ / R On 15-March-10	8.15	Put	Currency Future	8	7	8	7	0.00
06/11/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2311	2448	2311	2448	0.00
06/11/2009	€ / R On 15-March-10	9.15	Put	Currency Future	22	20	22	20	0.00
06/11/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1356	1488	1356	1488	0.00
06/11/2009	€ / R On 15-March-10	10.15	Put	Currency Future	67	61	67	61	0.00
06/11/2009	€ / R On 15-March-10	13.15	Call	Currency Future	121	147	121	147	0.00
06/11/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1832	1719	1832	1719	0.00
06/11/2009	€ / R On 15-March-10	14.15	Call	Currency Future	55	68	55	68	0.00
06/11/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2766	2641	2766	2641	0.00
06/11/2009	€ / R On 15-March-10	15.15	Call	Currency Future	25	31	25	31	0.00
06/11/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3736	3603	3736	3603	0.00
06/11/2009	€ / R On 15-March-10	16.15	Call	Currency Future	14	17	14	17	0.00
06/11/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4725	4589	4725	4589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3545	3683	3545	3683	0.00
06/11/2009	€ / R On 15-March-10	7.90	Put	Currency Future	6	5	6	5	0.00
06/11/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2556	2693	2556	2693	0.00
06/11/2009	€ / R On 15-March-10	8.90	Put	Currency Future	17	16	17	16	0.00
06/11/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1590	1723	1590	1723	0.00
06/11/2009	€ / R On 15-March-10	9.90	Put	Currency Future	51	46	51	46	0.00
06/11/2009	€ / R On 15-March-10	10.90	Call	Currency Future	764	868	764	868	0.00
06/11/2009	€ / R On 15-March-10	10.90	Put	Currency Future	225	190	225	190	0.00
06/11/2009	€ / R On 15-March-10	12.90	Call	Currency Future	145	176	145	176	0.00
06/11/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1606	1498	1606	1498	0.00
06/11/2009	€ / R On 15-March-10	13.90	Call	Currency Future	68	84	68	84	0.00
06/11/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2529	2406	2529	2406	0.00
06/11/2009	€ / R On 15-March-10	14.90	Call	Currency Future	30	38	30	38	0.00
06/11/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3491	3360	3491	3360	0.00
06/11/2009	€ / R On 15-March-10	15.90	Call	Currency Future	16	19	16	19	0.00
06/11/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4477	4341	4477	4341	0.00
06/11/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3644	3782	3644	3782	0.00
06/11/2009	€ / R On 15-March-10	7.80	Put	Currency Future	5	5	5	5	0.00
06/11/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2654	2792	2654	2792	0.00
06/11/2009	€ / R On 15-March-10	8.80	Put	Currency Future	15	14	15	14	0.00
06/11/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1684	1818	1684	1818	0.00
06/11/2009	€ / R On 15-March-10	9.80	Put	Currency Future	45	41	45	41	0.00
06/11/2009	€ / R On 15-March-10	10.80	Call	Currency Future	829	937	829	937	0.00
06/11/2009	€ / R On 15-March-10	10.80	Put	Currency Future	190	159	190	159	0.00
06/11/2009	€ / R On 15-March-10	12.80	Call	Currency Future	156	189	156	189	0.00
06/11/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1518	1411	1518	1411	0.00
06/11/2009	€ / R On 15-March-10	13.80	Call	Currency Future	73	91	73	91	0.00
06/11/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2435	2314	2435	2314	0.00
06/11/2009	€ / R On 15-March-10	14.80	Call	Currency Future	33	41	33	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
06/11/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3394	3263	3394	3263	0.00
06/11/2009	€ / R On 15-March-10	15.80	Call	Currency Future	17	20	17	20	0.00
06/11/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4378	4242	4378	4242	0.00
06/11/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3594	3733	3594	3733	0.00
06/11/2009	€ / R On 15-March-10	7.85	Put	Currency Future	5	5	5	5	0.00
06/11/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2605	2743	2605	2743	0.00
06/11/2009	€ / R On 15-March-10	8.85	Put	Currency Future	16	15	16	15	0.00
06/11/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1637	1771	1637	1771	0.00
06/11/2009	€ / R On 15-March-10	9.85	Put	Currency Future	48	43	48	43	0.00
06/11/2009	€ / R On 15-March-10	10.85	Call	Currency Future	796	902	796	902	0.00
06/11/2009	€ / R On 15-March-10	10.85	Put	Currency Future	207	174	207	174	0.00
06/11/2009	€ / R On 15-March-10	12.85	Call	Currency Future	151	182	151	182	0.00
06/11/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1562	1454	1562	1454	0.00
06/11/2009	€ / R On 15-March-10	13.85	Call	Currency Future	70	88	70	88	0.00
06/11/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2482	2360	2482	2360	0.00
06/11/2009	€ / R On 15-March-10	14.85	Call	Currency Future	32	39	32	39	0.00
06/11/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3443	3311	3443	3311	0.00
06/11/2009	€ / R On 15-March-10	15.85	Call	Currency Future	16	20	16	20	0.00
06/11/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4427	4292	4427	4292	0.00
06/11/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3445	3584	3445	3584	0.00
06/11/2009	€ / R On 15-March-10	8.00	Put	Currency Future	6	6	6	6	0.00
06/11/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2458	2595	2458	2595	0.00
06/11/2009	€ / R On 15-March-10	9.00	Put	Currency Future	19	18	19	18	0.00
06/11/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1496	1629	1496	1629	0.00
06/11/2009	€ / R On 15-March-10	10.00	Put	Currency Future	57	51	57	51	0.00
06/11/2009	€ / R On 15-March-10	13.00	Call	Currency Future	135	163	135	163	0.00
06/11/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1696	1586	1696	1586	0.00
06/11/2009	€ / R On 15-March-10	14.00	Call	Currency Future	62	77	62	77	0.00
06/11/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2623	2500	2623	2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	15.00	Call	Currency Future	28	35	28	35	0.00
06/11/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3589	3457	3589	3457	0.00
06/11/2009	€ / R On 15-March-10	16.00	Call	Currency Future	15	18	15	18	0.00
06/11/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4576	4440	4576	4440	0.00
06/11/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3503	3639	3503	3639	0.00
06/11/2009	€ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2504	2640	2504	2640	0.00
06/11/2009	€ / R On 14-December-09	8.75	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1512	1647	1512	1647	0.00
06/11/2009	€ / R On 14-December-09	9.75	Put	Currency Future	10	8	10	8	0.00
06/11/2009	€ / R On 14-December-09	15.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4498	4362	4498	4362	0.00
06/11/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3495	3633	3495	3633	0.00
06/11/2009	€ / R On 15-March-10	7.95	Put	Currency Future	6	6	6	6	0.00
06/11/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2507	2644	2507	2644	0.00
06/11/2009	€ / R On 15-March-10	8.95	Put	Currency Future	18	17	18	17	0.00
06/11/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1543	1676	1543	1676	0.00
06/11/2009	€ / R On 15-March-10	9.95	Put	Currency Future	54	48	54	48	0.00
06/11/2009	€ / R On 15-March-10	10.95	Call	Currency Future	732	835	732	835	0.00
06/11/2009	€ / R On 15-March-10	10.95	Put	Currency Future	243	207	243	207	0.00
06/11/2009	€ / R On 15-March-10	12.95	Call	Currency Future	140	169	140	169	0.00
06/11/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1651	1542	1651	1542	0.00
06/11/2009	€ / R On 15-March-10	13.95	Call	Currency Future	65	81	65	81	0.00
06/11/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2576	2453	2576	2453	0.00
06/11/2009	€ / R On 15-March-10	14.95	Call	Currency Future	29	36	29	36	0.00
06/11/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3540	3409	3540	3409	0.00
06/11/2009	€ / R On 15-March-10	15.95	Call	Currency Future	15	19	15	19	0.00
06/11/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4527	4391	4527	4391	0.00
06/11/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3653	3789	3653	3789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2654	2790	2654	2790	0.00
06/11/2009	€ / R On 14-December-09	8.60	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1660	1796	1660	1796	0.00
06/11/2009	€ / R On 14-December-09	9.60	Put	Currency Future	7	7	7	7	0.00
06/11/2009	€ / R On 14-December-09	15.60	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4348	4213	4348	4213	0.00
06/11/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3653	3789	3653	3789	0.00
06/11/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3694	3832	3694	3832	0.00
06/11/2009	€ / R On 15-March-10	7.75	Put	Currency Future	5	5	5	5	0.00
06/11/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2704	2841	2704	2841	0.00
06/11/2009	€ / R On 15-March-10	8.75	Put	Currency Future	15	14	15	14	0.00
06/11/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1732	1866	1732	1866	0.00
06/11/2009	€ / R On 15-March-10	9.75	Put	Currency Future	43	38	43	38	0.00
06/11/2009	€ / R On 15-March-10	10.75	Call	Currency Future	863	973	863	973	0.00
06/11/2009	€ / R On 15-March-10	10.75	Put	Currency Future	174	145	174	145	0.00
06/11/2009	€ / R On 15-March-10	12.75	Call	Currency Future	162	196	162	196	0.00
06/11/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1474	1368	1474	1368	0.00
06/11/2009	€ / R On 15-March-10	13.75	Call	Currency Future	77	95	77	95	0.00
06/11/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2388	2268	2388	2268	0.00
06/11/2009	€ / R On 15-March-10	14.75	Call	Currency Future	34	42	34	42	0.00
06/11/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3345	3215	3345	3215	0.00
06/11/2009	€ / R On 15-March-10	15.75	Call	Currency Future	17	21	17	21	0.00
06/11/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4328	4193	4328	4193	0.00
06/11/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3753	3889	3753	3889	0.00
06/11/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2753	2890	2753	2890	0.00
06/11/2009	€ / R On 14-December-09	8.50	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
06/11/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1759	1895	1759	1895	0.00
06/11/2009	€ / R On 14-December-09	9.50	Put	Currency Future	6	6	6	6	0.00
06/11/2009	€ / R On 14-December-09	10.50	Call	Currency Future	800	924	800	924	0.00
06/11/2009	€ / R On 14-December-09	10.50	Put	Currency Future	47	34	47	34	0.00
06/11/2009	€ / R On 14-December-09	14.50	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3250	3115	3250	3115	0.00
06/11/2009	€ / R On 14-December-09	15.50	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4248	4113	4248	4113	0.00
06/11/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3744	3882	3744	3882	0.00
06/11/2009	€ / R On 15-March-10	7.70	Put	Currency Future	5	4	5	4	0.00
06/11/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2753	2891	2753	2891	0.00
06/11/2009	€ / R On 15-March-10	8.70	Put	Currency Future	14	13	14	13	0.00
06/11/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1779	1914	1779	1914	0.00
06/11/2009	€ / R On 15-March-10	9.70	Put	Currency Future	40	36	40	36	0.00
06/11/2009	€ / R On 15-March-10	10.70	Call	Currency Future	897	1009	897	1009	0.00
06/11/2009	€ / R On 15-March-10	10.70	Put	Currency Future	158	132	158	132	0.00
06/11/2009	€ / R On 15-March-10	12.70	Call	Currency Future	169	203	169	203	0.00
06/11/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1430	1326	1430	1326	0.00
06/11/2009	€ / R On 15-March-10	13.70	Call	Currency Future	80	99	80	99	0.00
06/11/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2341	2222	2341	2222	0.00
06/11/2009	€ / R On 15-March-10	14.70	Call	Currency Future	35	44	35	44	0.00
06/11/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3297	3166	3297	3166	0.00
06/11/2009	€ / R On 15-March-10	15.70	Call	Currency Future	18	21	18	21	0.00
06/11/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4279	4144	4279	4144	0.00
06/11/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3953	4089	3953	4089	0.00
06/11/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2953	3089	2953	3089	0.00
06/11/2009	€ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1957	2093	1957	2093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	9.30	Put	Currency Future	4	4	4	4	0.00
06/11/2009	€ / R On 14-December-09	10.30	Call	Currency Future	980	1111	980	1111	0.00
06/11/2009	€ / R On 14-December-09	10.30	Put	Currency Future	27	21	27	21	0.00
06/11/2009	€ / R On 14-December-09	14.30	Call	Currency Future	4	5	4	5	0.00
06/11/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3051	2916	3051	2916	0.00
06/11/2009	€ / R On 14-December-09	15.30	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4049	3913	4049	3913	0.00
06/11/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3943	4081	3943	4081	0.00
06/11/2009	€ / R On 15-March-10	7.50	Put	Currency Future	4	3	4	3	0.00
06/11/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2950	3088	2950	3088	0.00
06/11/2009	€ / R On 15-March-10	8.50	Put	Currency Future	11	11	11	11	0.00
06/11/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1971	2107	1971	2107	0.00
06/11/2009	€ / R On 15-March-10	9.50	Put	Currency Future	32	29	32	29	0.00
06/11/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1045	1169	1045	1169	0.00
06/11/2009	€ / R On 15-March-10	10.50	Put	Currency Future	107	91	107	91	0.00
06/11/2009	€ / R On 15-March-10	12.50	Call	Currency Future	197	237	197	237	0.00
06/11/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1258	1159	1258	1159	0.00
06/11/2009	€ / R On 15-March-10	13.50	Call	Currency Future	95	116	95	116	0.00
06/11/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2156	2039	2156	2039	0.00
06/11/2009	€ / R On 15-March-10	14.50	Call	Currency Future	42	52	42	52	0.00
06/11/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3103	2974	3103	2974	0.00
06/11/2009	€ / R On 15-March-10	15.50	Call	Currency Future	20	24	20	24	0.00
06/11/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4081	3946	4081	3946	0.00
06/11/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4053	4189	4053	4189	0.00
06/11/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3053	3189	3053	3189	0.00
06/11/2009	€ / R On 14-December-09	8.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2056	2192	2056	2192	0.00
06/11/2009	€ / R On 14-December-09	9.20	Put	Currency Future	4	3	4	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
06/11/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1075	1207	1075	1207	0.00
06/11/2009	€ / R On 14-December-09	10.20	Put	Currency Future	22	18	22	18	0.00
06/11/2009	€ / R On 14-December-09	14.20	Call	Currency Future	4	6	4	6	0.00
06/11/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2951	2817	2951	2817	0.00
06/11/2009	€ / R On 14-December-09	15.20	Call	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3949	3813	3949	3813	0.00
06/11/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4092	4230	4092	4230	0.00
06/11/2009	€ / R On 15-March-10	7.35	Put	Currency Future	3	2	3	2	0.00
06/11/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3098	3237	3098	3237	0.00
06/11/2009	€ / R On 15-March-10	8.35	Put	Currency Future	10	9	10	9	0.00
06/11/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2116	2253	2116	2253	0.00
06/11/2009	€ / R On 15-March-10	9.35	Put	Currency Future	28	25	28	25	0.00
06/11/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1174	1304	1174	1304	0.00
06/11/2009	€ / R On 15-March-10	10.35	Put	Currency Future	85	77	85	77	0.00
06/11/2009	€ / R On 15-March-10	12.35	Call	Currency Future	222	266	222	266	0.00
06/11/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1133	1038	1133	1038	0.00
06/11/2009	€ / R On 15-March-10	13.35	Call	Currency Future	106	128	106	128	0.00
06/11/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2017	1901	2017	1901	0.00
06/11/2009	€ / R On 15-March-10	14.35	Call	Currency Future	47	58	47	58	0.00
06/11/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2958	2831	2958	2831	0.00
06/11/2009	€ / R On 15-March-10	15.35	Call	Currency Future	22	27	22	27	0.00
06/11/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3933	3799	3933	3799	0.00
06/11/2009	€ / R On 14-December-09	17.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5948	5812	5948	5812	0.00
06/11/2009	€ / R On 14-December-09	19.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7947	7811	7947	7811	0.00
06/11/2009	€ / R On 15-March-10	17.35	Call	Currency Future	8	10	8	10	0.00
06/11/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5920	5783	5920	5783	0.00
06/11/2009	€ / R On 15-March-10	19.35	Call	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7915	7777	7915	7777	0.00
06/11/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6048	5912	6048	5912	0.00
06/11/2009	€ / R On 14-December-09	19.30	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8047	7911	8047	7911	0.00
06/11/2009	€ / R On 15-March-10	17.50	Call	Currency Future	8	10	8	10	0.00
06/11/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6069	5932	6069	5932	0.00
06/11/2009	€ / R On 15-March-10	19.50	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8064	7926	8064	7926	0.00
06/11/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3853	3989	3853	3989	0.00
06/11/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2853	2989	2853	2989	0.00
06/11/2009	€ / R On 14-December-09	8.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1858	1994	1858	1994	0.00
06/11/2009	€ / R On 14-December-09	9.40	Put	Currency Future	5	5	5	5	0.00
06/11/2009	€ / R On 14-December-09	10.40	Call	Currency Future	889	1015	889	1015	0.00
06/11/2009	€ / R On 14-December-09	10.40	Put	Currency Future	36	26	36	26	0.00
06/11/2009	€ / R On 14-December-09	15.40	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4148	4013	4148	4013	0.00
06/11/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6148	6012	6148	6012	0.00
06/11/2009	€ / R On 14-December-09	19.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8147	8011	8147	8011	0.00
06/11/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3843	3981	3843	3981	0.00
06/11/2009	€ / R On 15-March-10	7.60	Put	Currency Future	4	4	4	4	0.00
06/11/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2851	2989	2851	2989	0.00
06/11/2009	€ / R On 15-March-10	8.60	Put	Currency Future	13	12	13	12	0.00
06/11/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1875	2010	1875	2010	0.00
06/11/2009	€ / R On 15-March-10	9.60	Put	Currency Future	36	32	36	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
06/11/2009	€ / R On 15-March-10	10.60	Call	Currency Future	970	1085	970	1085	0.00
06/11/2009	€ / R On 15-March-10	10.60	Put	Currency Future	131	108	131	108	0.00
06/11/2009	€ / R On 15-March-10	13.60	Call	Currency Future	87	108	87	108	0.00
06/11/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2248	2130	2248	2130	0.00
06/11/2009	€ / R On 15-March-10	15.60	Call	Currency Future	19	22	19	22	0.00
06/11/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4180	4045	4180	4045	0.00
06/11/2009	€ / R On 15-March-10	17.60	Call	Currency Future	8	9	8	9	0.00
06/11/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6169	6032	6169	6032	0.00
06/11/2009	€ / R On 15-March-10	19.60	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8164	8026	8164	8026	0.00
06/11/2009	€ / R On 14-December-09	17.50	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6248	6112	6248	6112	0.00
06/11/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8247	8111	8247	8111	0.00
06/11/2009	€ / R On 15-March-10	17.70	Call	Currency Future	7	9	7	9	0.00
06/11/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6268	6131	6268	6131	0.00
06/11/2009	€ / R On 15-March-10	19.70	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8264	8126	8264	8126	0.00
06/11/2009	€ / R On 14-December-09	17.65	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6398	6261	6398	6261	0.00
06/11/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8397	8261	8397	8261	0.00
06/11/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3594	3733	3594	3733	0.00
06/11/2009	€ / R On 15-March-10	7.85	Put	Currency Future	5	5	5	5	0.00
06/11/2009	€ / R On 15-March-10	17.85	Call	Currency Future	7	8	7	8	0.00
06/11/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6418	6281	6418	6281	0.00
06/11/2009	€ / R On 15-March-10	19.85	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8414	8276	8414	8276	0.00
06/11/2009	€ / R On 14-December-09	17.75	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
06/11/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6498	6361	6498	6361	0.00
06/11/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8497	8361	8497	8361	0.00
06/11/2009	€ / R On 15-March-10	17.95	Call	Currency Future	6	8	6	8	0.00
06/11/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6517	6380	6517	6380	0.00
06/11/2009	€ / R On 15-March-10	19.95	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8513	8375	8513	8375	0.00
06/11/2009	€ / R On 14-December-09	17.90	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6647	6511	6647	6511	0.00
06/11/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8647	8511	8647	8511	0.00
06/11/2009	€ / R On 15-March-10	18.10	Call	Currency Future	6	7	6	7	0.00
06/11/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6667	6530	6667	6530	0.00
06/11/2009	€ / R On 15-March-10	20.10	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8663	8525	8663	8525	0.00
06/11/2009	€ / R On 14-December-09	17.85	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6598	6461	6598	6461	0.00
06/11/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8597	8461	8597	8461	0.00
06/11/2009	€ / R On 15-March-10	18.05	Call	Currency Future	6	7	6	7	0.00
06/11/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6617	6480	6617	6480	0.00
06/11/2009	€ / R On 15-March-10	20.05	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8613	8475	8613	8475	0.00
06/11/2009	€ / R On 14-December-09	17.60	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6348	6211	6348	6211	0.00
06/11/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8347	8211	8347	8211	0.00
06/11/2009	€ / R On 15-March-10	17.80	Call	Currency Future	7	8	7	8	0.00
06/11/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6368	6231	6368	6231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	19.80	Call	Currency Future	3	3	3	3	0.00
06/11/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8364	8226	8364	8226	0.00
06/11/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4003	4139	4003	4139	0.00
06/11/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3003	3139	3003	3139	0.00
06/11/2009	€ / R On 14-December-09	8.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1027	1159	1027	1159	0.00
06/11/2009	€ / R On 14-December-09	10.25	Put	Currency Future	24	20	24	20	0.00
06/11/2009	€ / R On 14-December-09	17.25	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5998	5862	5998	5862	0.00
06/11/2009	€ / R On 14-December-09	19.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7997	7861	7997	7861	0.00
06/11/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3992	4130	3992	4130	0.00
06/11/2009	€ / R On 15-March-10	7.45	Put	Currency Future	3	3	3	3	0.00
06/11/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3000	3138	3000	3138	0.00
06/11/2009	€ / R On 15-March-10	8.45	Put	Currency Future	11	10	11	10	0.00
06/11/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2020	2155	2020	2155	0.00
06/11/2009	€ / R On 15-March-10	9.45	Put	Currency Future	31	28	31	28	0.00
06/11/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1085	1214	1085	1214	0.00
06/11/2009	€ / R On 15-March-10	10.45	Put	Currency Future	96	86	96	86	0.00
06/11/2009	€ / R On 15-March-10	13.45	Call	Currency Future	99	120	99	120	0.00
06/11/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2110	1992	2110	1992	0.00
06/11/2009	€ / R On 15-March-10	15.45	Call	Currency Future	20	25	20	25	0.00
06/11/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4031	3897	4031	3897	0.00
06/11/2009	€ / R On 15-March-10	17.45	Call	Currency Future	8	10	8	10	0.00
06/11/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6019	5882	6019	5882	0.00
06/11/2009	€ / R On 15-March-10	19.45	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8014	7877	8014	7877	0.00
06/11/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3903	4039	3903	4039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2903	3039	2903	3039	0.00
06/11/2009	€ / R On 14-December-09	8.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1908	2043	1908	2043	0.00
06/11/2009	€ / R On 14-December-09	9.35	Put	Currency Future	5	4	5	4	0.00
06/11/2009	€ / R On 14-December-09	10.35	Call	Currency Future	934	1063	934	1063	0.00
06/11/2009	€ / R On 14-December-09	10.35	Put	Currency Future	31	23	31	23	0.00
06/11/2009	€ / R On 14-December-09	15.35	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4098	3963	4098	3963	0.00
06/11/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6098	5962	6098	5962	0.00
06/11/2009	€ / R On 14-December-09	19.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8097	7961	8097	7961	0.00
06/11/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4042	4180	4042	4180	0.00
06/11/2009	€ / R On 15-March-10	7.40	Put	Currency Future	3	2	3	2	0.00
06/11/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3049	3187	3049	3187	0.00
06/11/2009	€ / R On 15-March-10	8.40	Put	Currency Future	10	9	10	9	0.00
06/11/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2068	2204	2068	2204	0.00
06/11/2009	€ / R On 15-March-10	9.40	Put	Currency Future	29	26	29	26	0.00
06/11/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1129	1259	1129	1259	0.00
06/11/2009	€ / R On 15-March-10	10.40	Put	Currency Future	90	81	90	81	0.00
06/11/2009	€ / R On 15-March-10	13.40	Call	Currency Future	102	124	102	124	0.00
06/11/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2063	1946	2063	1946	0.00
06/11/2009	€ / R On 15-March-10	15.40	Call	Currency Future	21	26	21	26	0.00
06/11/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3982	3848	3982	3848	0.00
06/11/2009	€ / R On 15-March-10	17.40	Call	Currency Future	8	10	8	10	0.00
06/11/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5969	5832	5969	5832	0.00
06/11/2009	€ / R On 15-March-10	19.40	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7965	7827	7965	7827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3893	4031	3893	4031	0.00
06/11/2009	€ / R On 15-March-10	7.55	Put	Currency Future	4	4	4	4	0.00
06/11/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2901	3039	2901	3039	0.00
06/11/2009	€ / R On 15-March-10	8.55	Put	Currency Future	12	11	12	11	0.00
06/11/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1923	2058	1923	2058	0.00
06/11/2009	€ / R On 15-March-10	9.55	Put	Currency Future	34	31	34	31	0.00
06/11/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1007	1125	1007	1125	0.00
06/11/2009	€ / R On 15-March-10	10.55	Put	Currency Future	118	97	118	97	0.00
06/11/2009	€ / R On 15-March-10	13.55	Call	Currency Future	91	112	91	112	0.00
06/11/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2202	2085	2202	2085	0.00
06/11/2009	€ / R On 15-March-10	15.55	Call	Currency Future	19	23	19	23	0.00
06/11/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4130	3995	4130	3995	0.00
06/11/2009	€ / R On 15-March-10	17.55	Call	Currency Future	8	9	8	9	0.00
06/11/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6119	5982	6119	5982	0.00
06/11/2009	€ / R On 15-March-10	19.55	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8114	7976	8114	7976	0.00
06/11/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3803	3939	3803	3939	0.00
06/11/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2803	2940	2803	2940	0.00
06/11/2009	€ / R On 14-December-09	8.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1809	1944	1809	1944	0.00
06/11/2009	€ / R On 14-December-09	9.45	Put	Currency Future	6	5	6	5	0.00
06/11/2009	€ / R On 14-December-09	15.45	Call	Currency Future	1	2	1	2	0.00
06/11/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4198	4063	4198	4063	0.00
06/11/2009	€ / R On 14-December-09	17.45	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6198	6062	6198	6062	0.00
06/11/2009	€ / R On 14-December-09	19.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8197	8061	8197	8061	0.00
06/11/2009	€ / R On 15-March-10	17.75	Call	Currency Future	7	9	7	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
06/11/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6318	6181	6318	6181	0.00
06/11/2009	€ / R On 15-March-10	19.75	Call	Currency Future	3	3	3	3	0.00
06/11/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8314	8176	8314	8176	0.00
06/11/2009	€ / R On 14-December-09	17.80	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6548	6411	6548	6411	0.00
06/11/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8547	8411	8547	8411	0.00
06/11/2009	€ / R On 15-March-10	18.00	Call	Currency Future	6	8	6	8	0.00
06/11/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6567	6430	6567	6430	0.00
06/11/2009	€ / R On 15-March-10	20.00	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8563	8425	8563	8425	0.00
06/11/2009	€ / R On 14-December-09	17.70	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6448	6311	6448	6311	0.00
06/11/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8447	8311	8447	8311	0.00
06/11/2009	€ / R On 15-March-10	17.90	Call	Currency Future	6	8	6	8	0.00
06/11/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6468	6330	6468	6330	0.00
06/11/2009	€ / R On 15-March-10	19.90	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8463	8325	8463	8325	0.00
06/11/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3793	3932	3793	3932	0.00
06/11/2009	€ / R On 15-March-10	7.65	Put	Currency Future	4	4	4	4	0.00
06/11/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2802	2940	2802	2940	0.00
06/11/2009	€ / R On 15-March-10	8.65	Put	Currency Future	13	12	13	12	0.00
06/11/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1827	1962	1827	1962	0.00
06/11/2009	€ / R On 15-March-10	9.65	Put	Currency Future	38	34	38	34	0.00
06/11/2009	€ / R On 15-March-10	10.65	Call	Currency Future	933	1047	933	1047	0.00
06/11/2009	€ / R On 15-March-10	10.65	Put	Currency Future	144	119	144	119	0.00
06/11/2009	€ / R On 15-March-10	13.65	Call	Currency Future	83	103	83	103	0.00
06/11/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2294	2176	2294	2176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 15-March-10	15.65	Call	Currency Future	18	22	18	22	0.00
06/11/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4229	4094	4229	4094	0.00
06/11/2009	€ / R On 15-March-10	17.65	Call	Currency Future	7	9	7	9	0.00
06/11/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6218	6081	6218	6081	0.00
06/11/2009	€ / R On 15-March-10	19.65	Call	Currency Future	3	4	3	4	0.00
06/11/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8214	8076	8214	8076	0.00
06/11/2009	€ / R On 14-December-09	7.10	Call	Currency Future	4153	4289	4153	4289	0.00
06/11/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	17.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.10	Put	Currency Future	5848	5712	5848	5712	0.00
06/11/2009	€ / R On 14-December-09	19.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.10	Put	Currency Future	7847	7711	7847	7711	0.00
06/11/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4191	4329	4191	4329	0.00
06/11/2009	€ / R On 15-March-10	7.25	Put	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 15-March-10	17.25	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 15-March-10	17.25	Put	Currency Future	5820	5683	5820	5683	0.00
06/11/2009	€ / R On 15-March-10	19.25	Call	Currency Future	4	4	4	4	0.00
06/11/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7815	7677	7815	7677	0.00
06/11/2009	€ / R On 14-December-09	7.15	Call	Currency Future	4103	4239	4103	4239	0.00
06/11/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.15	Call	Currency Future	3103	3239	3103	3239	0.00
06/11/2009	€ / R On 14-December-09	8.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	9.15	Call	Currency Future	2106	2242	2106	2242	0.00
06/11/2009	€ / R On 14-December-09	9.15	Put	Currency Future	3	3	3	3	0.00
06/11/2009	€ / R On 14-December-09	10.15	Call	Currency Future	1123	1256	1123	1256	0.00
06/11/2009	€ / R On 14-December-09	10.15	Put	Currency Future	20	16	20	16	0.00
06/11/2009	€ / R On 14-December-09	15.15	Call	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 14-December-09	15.15	Put	Currency Future	3899	3763	3899	3763	0.00
06/11/2009	€ / R On 14-December-09	17.15	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
06/11/2009	€ / R On 14-December-09	17.15	Put	Currency Future	5898	5762	5898	5762	0.00
06/11/2009	€ / R On 14-December-09	19.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.15	Put	Currency Future	7897	7761	7897	7761	0.00
06/11/2009	€ / R On 15-March-10	7.30	Call	Currency Future	4141	4280	4141	4280	0.00
06/11/2009	€ / R On 15-March-10	7.30	Put	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 15-March-10	8.30	Call	Currency Future	3148	3286	3148	3286	0.00
06/11/2009	€ / R On 15-March-10	8.30	Put	Currency Future	9	8	9	8	0.00
06/11/2009	€ / R On 15-March-10	9.30	Call	Currency Future	2165	2301	2165	2301	0.00
06/11/2009	€ / R On 15-March-10	9.30	Put	Currency Future	26	24	26	24	0.00
06/11/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1219	1350	1219	1350	0.00
06/11/2009	€ / R On 15-March-10	10.30	Put	Currency Future	80	72	80	72	0.00
06/11/2009	€ / R On 15-March-10	13.30	Call	Currency Future	109	133	109	133	0.00
06/11/2009	€ / R On 15-March-10	13.30	Put	Currency Future	1970	1855	1970	1855	0.00
06/11/2009	€ / R On 15-March-10	15.30	Call	Currency Future	23	28	23	28	0.00
06/11/2009	€ / R On 15-March-10	15.30	Put	Currency Future	3884	3750	3884	3750	0.00
06/11/2009	€ / R On 15-March-10	17.30	Call	Currency Future	9	10	9	10	0.00
06/11/2009	€ / R On 15-March-10	17.30	Put	Currency Future	5870	5733	5870	5733	0.00
06/11/2009	€ / R On 15-March-10	19.30	Call	Currency Future	4	4	4	4	0.00
06/11/2009	€ / R On 15-March-10	19.30	Put	Currency Future	7865	7727	7865	7727	0.00
06/11/2009	€ / R On 14-June-10	12.10	Call	Currency Future	480	540	480	540	0.00
06/11/2009	€ / R On 14-June-10	12.10	Put	Currency Future	956	874	956	874	0.00
06/11/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4203	4339	4203	4339	0.00
06/11/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7797	7661	7797	7661	0.00
06/11/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4253	4389	4253	4389	0.00
06/11/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	17.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5748	5612	5748	5612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-December-09	19.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7747	7611	7747	7611	0.00
06/11/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4290	4429	4290	4429	0.00
06/11/2009	€ / R On 15-March-10	7.15	Put	Currency Future	2	1	2	1	0.00
06/11/2009	€ / R On 15-March-10	17.15	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5720	5583	5720	5583	0.00
06/11/2009	€ / R On 15-March-10	19.15	Call	Currency Future	4	5	4	5	0.00
06/11/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7715	7577	7715	7577	0.00
06/11/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3303	3439	3303	3439	0.00
06/11/2009	€ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2305	2441	2305	2441	0.00
06/11/2009	€ / R On 14-December-09	8.95	Put	Currency Future	2	2	2	2	0.00
06/11/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1317	1451	1317	1451	0.00
06/11/2009	€ / R On 14-December-09	9.95	Put	Currency Future	14	12	14	12	0.00
06/11/2009	€ / R On 14-December-09	14.95	Call	Currency Future	2	3	2	3	0.00
06/11/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3699	3564	3699	3564	0.00
06/11/2009	€ / R On 14-December-09	16.95	Call	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5698	5562	5698	5562	0.00
06/11/2009	€ / R On 14-December-09	18.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7697	7561	7697	7561	0.00
06/11/2009	€ / R On 14-June-10	7.50	Call	Currency Future	4133	4272	4133	4272	0.00
06/11/2009	€ / R On 14-June-10	7.50	Put	Currency Future	8	7	8	7	0.00
06/11/2009	€ / R On 14-June-10	8.50	Call	Currency Future	3147	3286	3147	3286	0.00
06/11/2009	€ / R On 14-June-10	8.50	Put	Currency Future	23	21	23	21	0.00
06/11/2009	€ / R On 14-June-10	9.50	Call	Currency Future	2169	2306	2169	2306	0.00
06/11/2009	€ / R On 14-June-10	9.50	Put	Currency Future	44	40	44	40	0.00
06/11/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1290	1410	1290	1410	0.00
06/11/2009	€ / R On 14-June-10	10.50	Put	Currency Future	165	144	165	144	0.00
06/11/2009	€ / R On 14-June-10	13.50	Call	Currency Future	227	257	227	257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2102	1992	2102	1992	0.00
06/11/2009	€ / R On 14-June-10	15.50	Call	Currency Future	90	103	90	103	0.00
06/11/2009	€ / R On 14-June-10	15.50	Put	Currency Future	3965	3838	3965	3838	0.00
06/11/2009	€ / R On 14-June-10	17.50	Call	Currency Future	21	30	21	30	0.00
06/11/2009	€ / R On 14-June-10	17.50	Put	Currency Future	5897	5765	5897	5765	0.00
06/11/2009	€ / R On 14-June-10	19.50	Call	Currency Future	11	13	11	13	0.00
06/11/2009	€ / R On 14-June-10	19.50	Put	Currency Future	7887	7748	7887	7748	0.00
06/11/2009	€ / R On 14-June-10	7.45	Call	Currency Future	4182	4321	4182	4321	0.00
06/11/2009	€ / R On 14-June-10	7.45	Put	Currency Future	8	6	8	6	0.00
06/11/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3196	3335	3196	3335	0.00
06/11/2009	€ / R On 14-June-10	8.45	Put	Currency Future	22	20	22	20	0.00
06/11/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2217	2354	2217	2354	0.00
06/11/2009	€ / R On 14-June-10	9.45	Put	Currency Future	43	39	43	39	0.00
06/11/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1330	1450	1330	1450	0.00
06/11/2009	€ / R On 14-June-10	10.45	Put	Currency Future	155	135	155	135	0.00
06/11/2009	€ / R On 14-June-10	13.45	Call	Currency Future	232	263	232	263	0.00
06/11/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2058	1948	2058	1948	0.00
06/11/2009	€ / R On 14-June-10	15.45	Call	Currency Future	91	105	91	105	0.00
06/11/2009	€ / R On 14-June-10	15.45	Put	Currency Future	3917	3790	3917	3790	0.00
06/11/2009	€ / R On 14-June-10	17.45	Call	Currency Future	22	31	22	31	0.00
06/11/2009	€ / R On 14-June-10	17.45	Put	Currency Future	5848	5716	5848	5716	0.00
06/11/2009	€ / R On 14-June-10	19.45	Call	Currency Future	11	13	11	13	0.00
06/11/2009	€ / R On 14-June-10	19.45	Put	Currency Future	7837	7698	7837	7698	0.00
06/11/2009	€ / R On 14-June-10	7.55	Call	Currency Future	4084	4223	4084	4223	0.00
06/11/2009	€ / R On 14-June-10	7.55	Put	Currency Future	9	7	9	7	0.00
06/11/2009	€ / R On 14-June-10	8.55	Call	Currency Future	3098	3237	3098	3237	0.00
06/11/2009	€ / R On 14-June-10	8.55	Put	Currency Future	24	22	24	22	0.00
06/11/2009	€ / R On 14-June-10	9.55	Call	Currency Future	2120	2257	2120	2257	0.00
06/11/2009	€ / R On 14-June-10	9.55	Put	Currency Future	46	42	46	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1250	1369	1250	1369	0.00
06/11/2009	€ / R On 14-June-10	10.55	Put	Currency Future	176	154	176	154	0.00
06/11/2009	€ / R On 14-June-10	13.55	Call	Currency Future	222	251	222	251	0.00
06/11/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2147	2036	2147	2036	0.00
06/11/2009	€ / R On 14-June-10	15.55	Call	Currency Future	88	101	88	101	0.00
06/11/2009	€ / R On 14-June-10	15.55	Put	Currency Future	4013	3886	4013	3886	0.00
06/11/2009	€ / R On 14-June-10	17.55	Call	Currency Future	20	29	20	29	0.00
06/11/2009	€ / R On 14-June-10	17.55	Put	Currency Future	5946	5814	5946	5814	0.00
06/11/2009	€ / R On 14-June-10	19.55	Call	Currency Future	11	13	11	13	0.00
06/11/2009	€ / R On 14-June-10	19.55	Put	Currency Future	7937	7798	7937	7798	0.00
06/11/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4231	4371	4231	4371	0.00
06/11/2009	€ / R On 14-June-10	7.40	Put	Currency Future	7	5	7	5	0.00
06/11/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3245	3384	3245	3384	0.00
06/11/2009	€ / R On 14-June-10	8.40	Put	Currency Future	21	19	21	19	0.00
06/11/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2266	2403	2266	2403	0.00
06/11/2009	€ / R On 14-June-10	9.40	Put	Currency Future	42	38	42	38	0.00
06/11/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1370	1492	1370	1492	0.00
06/11/2009	€ / R On 14-June-10	10.40	Put	Currency Future	146	126	146	126	0.00
06/11/2009	€ / R On 14-June-10	13.40	Call	Currency Future	238	269	238	269	0.00
06/11/2009	€ / R On 14-June-10	13.40	Put	Currency Future	2014	1904	2014	1904	0.00
06/11/2009	€ / R On 14-June-10	15.40	Call	Currency Future	93	107	93	107	0.00
06/11/2009	€ / R On 14-June-10	15.40	Put	Currency Future	3869	3742	3869	3742	0.00
06/11/2009	€ / R On 14-June-10	17.40	Call	Currency Future	23	32	23	32	0.00
06/11/2009	€ / R On 14-June-10	17.40	Put	Currency Future	5798	5667	5798	5667	0.00
06/11/2009	€ / R On 14-June-10	19.40	Call	Currency Future	12	14	12	14	0.00
06/11/2009	€ / R On 14-June-10	19.40	Put	Currency Future	7787	7648	7787	7648	0.00
06/11/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4281	4420	4281	4420	0.00
06/11/2009	€ / R On 14-June-10	7.35	Put	Currency Future	6	5	6	5	0.00
06/11/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3294	3434	3294	3434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	8.35	Put	Currency Future	20	18	20	18	0.00
06/11/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2315	2452	2315	2452	0.00
06/11/2009	€ / R On 14-June-10	9.35	Put	Currency Future	40	37	40	37	0.00
06/11/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1411	1533	1411	1533	0.00
06/11/2009	€ / R On 14-June-10	10.35	Put	Currency Future	137	118	137	118	0.00
06/11/2009	€ / R On 14-June-10	13.35	Call	Currency Future	244	276	244	276	0.00
06/11/2009	€ / R On 14-June-10	13.35	Put	Currency Future	1969	1861	1969	1861	0.00
06/11/2009	€ / R On 14-June-10	15.35	Call	Currency Future	95	109	95	109	0.00
06/11/2009	€ / R On 14-June-10	15.35	Put	Currency Future	3821	3694	3821	3694	0.00
06/11/2009	€ / R On 14-June-10	17.35	Call	Currency Future	24	33	24	33	0.00
06/11/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5749	5618	5749	5618	0.00
06/11/2009	€ / R On 14-June-10	19.35	Call	Currency Future	12	14	12	14	0.00
06/11/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7737	7599	7737	7599	0.00
06/11/2009	€ / R On 14-June-10	7.70	Call	Currency Future	3936	4075	3936	4075	0.00
06/11/2009	€ / R On 14-June-10	7.70	Put	Currency Future	11	10	11	10	0.00
06/11/2009	€ / R On 14-June-10	8.70	Call	Currency Future	2951	3090	2951	3090	0.00
06/11/2009	€ / R On 14-June-10	8.70	Put	Currency Future	26	24	26	24	0.00
06/11/2009	€ / R On 14-June-10	9.70	Call	Currency Future	1980	2111	1980	2111	0.00
06/11/2009	€ / R On 14-June-10	9.70	Put	Currency Future	55	46	55	46	0.00
06/11/2009	€ / R On 14-June-10	10.70	Call	Currency Future	1141	1252	1141	1252	0.00
06/11/2009	€ / R On 14-June-10	10.70	Put	Currency Future	217	187	217	187	0.00
06/11/2009	€ / R On 14-June-10	13.70	Call	Currency Future	205	234	205	234	0.00
06/11/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2281	2169	2281	2169	0.00
06/11/2009	€ / R On 14-June-10	15.70	Call	Currency Future	80	95	80	95	0.00
06/11/2009	€ / R On 14-June-10	15.70	Put	Currency Future	4156	4030	4156	4030	0.00
06/11/2009	€ / R On 14-June-10	17.70	Call	Currency Future	19	26	19	26	0.00
06/11/2009	€ / R On 14-June-10	17.70	Put	Currency Future	6094	5961	6094	5961	0.00
06/11/2009	€ / R On 14-June-10	19.70	Call	Currency Future	10	12	10	12	0.00
06/11/2009	€ / R On 14-June-10	19.70	Put	Currency Future	8086	7947	8086	7947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	7.60	Call	Currency Future	4035	4173	4035	4173	0.00
06/11/2009	€ / R On 14-June-10	7.60	Put	Currency Future	10	8	10	8	0.00
06/11/2009	€ / R On 14-June-10	8.60	Call	Currency Future	3049	3188	3049	3188	0.00
06/11/2009	€ / R On 14-June-10	8.60	Put	Currency Future	25	23	25	23	0.00
06/11/2009	€ / R On 14-June-10	9.60	Call	Currency Future	2072	2208	2072	2208	0.00
06/11/2009	€ / R On 14-June-10	9.60	Put	Currency Future	48	43	48	43	0.00
06/11/2009	€ / R On 14-June-10	10.60	Call	Currency Future	1211	1330	1211	1330	0.00
06/11/2009	€ / R On 14-June-10	10.60	Put	Currency Future	186	165	186	165	0.00
06/11/2009	€ / R On 14-June-10	13.60	Call	Currency Future	216	245	216	245	0.00
06/11/2009	€ / R On 14-June-10	13.60	Put	Currency Future	2192	2080	2192	2080	0.00
06/11/2009	€ / R On 14-June-10	15.60	Call	Currency Future	86	99	86	99	0.00
06/11/2009	€ / R On 14-June-10	15.60	Put	Currency Future	4062	3934	4062	3934	0.00
06/11/2009	€ / R On 14-June-10	17.60	Call	Currency Future	20	28	20	28	0.00
06/11/2009	€ / R On 14-June-10	17.60	Put	Currency Future	5995	5863	5995	5863	0.00
06/11/2009	€ / R On 14-June-10	19.60	Call	Currency Future	11	13	11	13	0.00
06/11/2009	€ / R On 14-June-10	19.60	Put	Currency Future	7987	7847	7987	7847	0.00
06/11/2009	€ / R On 15-March-10	7.20	Call	Currency Future	4241	4379	4241	4379	0.00
06/11/2009	€ / R On 15-March-10	7.20	Put	Currency Future	2	1	2	1	0.00
06/11/2009	€ / R On 15-March-10	17.20	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 15-March-10	17.20	Put	Currency Future	5770	5633	5770	5633	0.00
06/11/2009	€ / R On 15-March-10	19.20	Call	Currency Future	4	5	4	5	0.00
06/11/2009	€ / R On 15-March-10	19.20	Put	Currency Future	7765	7627	7765	7627	0.00
06/11/2009	€ / R On 15-March-10	7.10	Call	Currency Future	4340	4479	4340	4479	0.00
06/11/2009	€ / R On 15-March-10	7.10	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 15-March-10	17.10	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 15-March-10	17.10	Put	Currency Future	5670	5534	5670	5534	0.00
06/11/2009	€ / R On 15-March-10	19.10	Call	Currency Future	4	5	4	5	0.00
06/11/2009	€ / R On 15-March-10	19.10	Put	Currency Future	7665	7527	7665	7527	0.00
06/11/2009	€ / R On 14-June-10	8.30	Call	Currency Future	3343	3483	3343	3483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	8.30	Put	Currency Future	19	18	19	18	0.00
06/11/2009	€ / R On 14-June-10	9.30	Call	Currency Future	2363	2501	2363	2501	0.00
06/11/2009	€ / R On 14-June-10	9.30	Put	Currency Future	39	36	39	36	0.00
06/11/2009	€ / R On 14-June-10	10.30	Call	Currency Future	1453	1575	1453	1575	0.00
06/11/2009	€ / R On 14-June-10	10.30	Put	Currency Future	128	110	128	110	0.00
06/11/2009	€ / R On 14-June-10	13.30	Call	Currency Future	250	283	250	283	0.00
06/11/2009	€ / R On 14-June-10	13.30	Put	Currency Future	1925	1818	1925	1818	0.00
06/11/2009	€ / R On 14-June-10	15.30	Call	Currency Future	97	112	97	112	0.00
06/11/2009	€ / R On 14-June-10	15.30	Put	Currency Future	3773	3646	3773	3646	0.00
06/11/2009	€ / R On 14-June-10	17.30	Call	Currency Future	25	34	25	34	0.00
06/11/2009	€ / R On 14-June-10	17.30	Put	Currency Future	5700	5569	5700	5569	0.00
06/11/2009	€ / R On 14-June-10	19.30	Call	Currency Future	12	14	12	14	0.00
06/11/2009	€ / R On 14-June-10	19.30	Put	Currency Future	7687	7549	7687	7549	0.00
06/11/2009	€ / R On 14-June-10	7.80	Call	Currency Future	3837	3977	3837	3977	0.00
06/11/2009	€ / R On 14-June-10	7.80	Put	Currency Future	12	12	12	12	0.00
06/11/2009	€ / R On 14-June-10	8.80	Call	Currency Future	2852	2991	2852	2991	0.00
06/11/2009	€ / R On 14-June-10	8.80	Put	Currency Future	28	26	28	26	0.00
06/11/2009	€ / R On 14-June-10	9.80	Call	Currency Future	1889	2017	1889	2017	0.00
06/11/2009	€ / R On 14-June-10	9.80	Put	Currency Future	64	52	64	52	0.00
06/11/2009	€ / R On 14-June-10	10.80	Call	Currency Future	1075	1179	1075	1179	0.00
06/11/2009	€ / R On 14-June-10	10.80	Put	Currency Future	250	214	250	214	0.00
06/11/2009	€ / R On 14-June-10	13.80	Call	Currency Future	195	223	195	223	0.00
06/11/2009	€ / R On 14-June-10	13.80	Put	Currency Future	2371	2258	2371	2258	0.00
06/11/2009	€ / R On 14-June-10	15.80	Call	Currency Future	75	90	75	90	0.00
06/11/2009	€ / R On 14-June-10	15.80	Put	Currency Future	4250	4125	4250	4125	0.00
06/11/2009	€ / R On 14-June-10	17.80	Call	Currency Future	18	25	18	25	0.00
06/11/2009	€ / R On 14-June-10	17.80	Put	Currency Future	6194	6060	6194	6060	0.00
06/11/2009	€ / R On 14-June-10	19.80	Call	Currency Future	10	12	10	12	0.00
06/11/2009	€ / R On 14-June-10	19.80	Put	Currency Future	8185	8046	8185	8046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 13-December-10	8.20	Call	Currency Future	3816	3959	3816	3959	0.00
06/11/2009	€ / R On 13-December-10	8.20	Put	Currency Future	33	31	33	31	0.00
06/11/2009	€ / R On 13-December-10	9.20	Call	Currency Future	2843	2981	2843	2981	0.00
06/11/2009	€ / R On 13-December-10	9.20	Put	Currency Future	60	53	60	53	0.00
06/11/2009	€ / R On 13-December-10	10.20	Call	Currency Future	1952	2077	1952	2077	0.00
06/11/2009	€ / R On 13-December-10	10.20	Put	Currency Future	169	149	169	149	0.00
06/11/2009	€ / R On 13-December-10	11.20	Call	Currency Future	1258	1355	1258	1355	0.00
06/11/2009	€ / R On 13-December-10	11.20	Put	Currency Future	475	427	475	427	0.00
06/11/2009	€ / R On 13-December-10	14.20	Call	Currency Future	410	447	410	447	0.00
06/11/2009	€ / R On 13-December-10	14.20	Put	Currency Future	2627	2520	2627	2520	0.00
06/11/2009	€ / R On 13-December-10	16.20	Call	Currency Future	233	255	233	255	0.00
06/11/2009	€ / R On 13-December-10	16.20	Put	Currency Future	4450	4327	4450	4327	0.00
06/11/2009	€ / R On 13-December-10	18.20	Call	Currency Future	146	160	146	160	0.00
06/11/2009	€ / R On 13-December-10	18.20	Put	Currency Future	6363	6232	6363	6232	0.00
06/11/2009	€ / R On 13-December-10	20.20	Call	Currency Future	92	103	92	103	0.00
06/11/2009	€ / R On 13-December-10	20.20	Put	Currency Future	8309	8175	8309	8175	0.00
06/11/2009	€ / R On 14-December-09	7.55	Call	Currency Future	3703	3839	3703	3839	0.00
06/11/2009	€ / R On 14-December-09	7.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	8.55	Call	Currency Future	2703	2840	2703	2840	0.00
06/11/2009	€ / R On 14-December-09	8.55	Put	Currency Future	1	1	1	1	0.00
06/11/2009	€ / R On 14-December-09	10.55	Call	Currency Future	756	879	756	879	0.00
06/11/2009	€ / R On 14-December-09	10.55	Put	Currency Future	53	40	53	40	0.00
06/11/2009	€ / R On 14-December-09	17.55	Call	Currency Future	0	1	0	1	0.00
06/11/2009	€ / R On 14-December-09	17.55	Put	Currency Future	6298	6162	6298	6162	0.00
06/11/2009	€ / R On 14-December-09	19.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	€ / R On 14-December-09	19.55	Put	Currency Future	8297	8161	8297	8161	0.00
06/11/2009	€ / R On 14-June-10	7.85	Call	Currency Future	3787	3927	3787	3927	0.00
06/11/2009	€ / R On 14-June-10	7.85	Put	Currency Future	13	12	13	12	0.00
06/11/2009	€ / R On 14-June-10	8.85	Call	Currency Future	2803	2942	2803	2942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 14-June-10	8.85	Put	Currency Future	29	27	29	27	0.00
06/11/2009	€ / R On 14-June-10	9.85	Call	Currency Future	1844	1971	1844	1971	0.00
06/11/2009	€ / R On 14-June-10	9.85	Put	Currency Future	69	56	69	56	0.00
06/11/2009	€ / R On 14-June-10	10.85	Call	Currency Future	1043	1145	1043	1145	0.00
06/11/2009	€ / R On 14-June-10	10.85	Put	Currency Future	268	230	268	230	0.00
06/11/2009	€ / R On 14-June-10	13.85	Call	Currency Future	190	217	190	217	0.00
06/11/2009	€ / R On 14-June-10	13.85	Put	Currency Future	2416	2302	2416	2302	0.00
06/11/2009	€ / R On 14-June-10	15.85	Call	Currency Future	72	88	72	88	0.00
06/11/2009	€ / R On 14-June-10	15.85	Put	Currency Future	4298	4172	4298	4172	0.00
06/11/2009	€ / R On 14-June-10	17.85	Call	Currency Future	18	24	18	24	0.00
06/11/2009	€ / R On 14-June-10	17.85	Put	Currency Future	6244	6109	6244	6109	0.00
06/11/2009	€ / R On 14-June-10	19.85	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 14-June-10	19.85	Put	Currency Future	8235	8096	8235	8096	0.00
06/11/2009	€ / R On 14-June-10	7.95	Call	Currency Future	3688	3828	3688	3828	0.00
06/11/2009	€ / R On 14-June-10	7.95	Put	Currency Future	14	13	14	13	0.00
06/11/2009	€ / R On 14-June-10	8.95	Call	Currency Future	2705	2844	2705	2844	0.00
06/11/2009	€ / R On 14-June-10	8.95	Put	Currency Future	31	29	31	29	0.00
06/11/2009	€ / R On 14-June-10	9.95	Call	Currency Future	1754	1881	1754	1881	0.00
06/11/2009	€ / R On 14-June-10	9.95	Put	Currency Future	80	66	80	66	0.00
06/11/2009	€ / R On 14-June-10	10.95	Call	Currency Future	981	1080	981	1080	0.00
06/11/2009	€ / R On 14-June-10	10.95	Put	Currency Future	306	265	306	265	0.00
06/11/2009	€ / R On 14-June-10	13.95	Call	Currency Future	181	207	181	207	0.00
06/11/2009	€ / R On 14-June-10	13.95	Put	Currency Future	2506	2392	2506	2392	0.00
06/11/2009	€ / R On 14-June-10	15.95	Call	Currency Future	67	82	67	82	0.00
06/11/2009	€ / R On 14-June-10	15.95	Put	Currency Future	4393	4267	4393	4267	0.00
06/11/2009	€ / R On 14-June-10	17.95	Call	Currency Future	17	23	17	23	0.00
06/11/2009	€ / R On 14-June-10	17.95	Put	Currency Future	6343	6208	6343	6208	0.00
06/11/2009	€ / R On 14-June-10	19.95	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 14-June-10	19.95	Put	Currency Future	8334	8195	8334	8195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 13-December-10	8.85	Call	Currency Future	3178	3320	3178	3320	0.00
06/11/2009	€ / R On 13-December-10	8.85	Put	Currency Future	45	42	45	42	0.00
06/11/2009	€ / R On 13-December-10	9.85	Call	Currency Future	2248	2382	2248	2382	0.00
06/11/2009	€ / R On 13-December-10	9.85	Put	Currency Future	115	104	115	104	0.00
06/11/2009	€ / R On 13-December-10	10.85	Call	Currency Future	1470	1582	1470	1582	0.00
06/11/2009	€ / R On 13-December-10	10.85	Put	Currency Future	337	304	337	304	0.00
06/11/2009	€ / R On 13-December-10	11.85	Call	Currency Future	957	1037	957	1037	0.00
06/11/2009	€ / R On 13-December-10	11.85	Put	Currency Future	824	759	824	759	0.00
06/11/2009	€ / R On 13-December-10	12.85	Call	Currency Future	647	703	647	703	0.00
06/11/2009	€ / R On 13-December-10	12.85	Put	Currency Future	1514	1425	1514	1425	0.00
06/11/2009	€ / R On 13-December-10	14.85	Call	Currency Future	335	366	335	366	0.00
06/11/2009	€ / R On 13-December-10	14.85	Put	Currency Future	3202	3088	3202	3088	0.00
06/11/2009	€ / R On 13-December-10	16.85	Call	Currency Future	198	216	198	216	0.00
06/11/2009	€ / R On 13-December-10	16.85	Put	Currency Future	5065	4938	5065	4938	0.00
06/11/2009	€ / R On 13-December-10	18.85	Call	Currency Future	126	138	126	138	0.00
06/11/2009	€ / R On 13-December-10	18.85	Put	Currency Future	6993	6860	6993	6860	0.00
06/11/2009	€ / R On 13-December-10	20.85	Call	Currency Future	73	82	73	82	0.00
06/11/2009	€ / R On 13-December-10	20.85	Put	Currency Future	8940	8804	8940	8804	0.00
06/11/2009	€ / R On 13-December-10	8.95	Call	Currency Future	3081	3222	3081	3222	0.00
06/11/2009	€ / R On 13-December-10	8.95	Put	Currency Future	47	44	47	44	0.00
06/11/2009	€ / R On 13-December-10	9.95	Call	Currency Future	2159	2292	2159	2292	0.00
06/11/2009	€ / R On 13-December-10	9.95	Put	Currency Future	126	114	126	114	0.00
06/11/2009	€ / R On 13-December-10	10.95	Call	Currency Future	1403	1513	1403	1513	0.00
06/11/2009	€ / R On 13-December-10	10.95	Put	Currency Future	370	335	370	335	0.00
06/11/2009	€ / R On 13-December-10	11.95	Call	Currency Future	919	996	919	996	0.00
06/11/2009	€ / R On 13-December-10	11.95	Put	Currency Future	886	818	886	818	0.00
06/11/2009	€ / R On 13-December-10	12.95	Call	Currency Future	623	678	623	678	0.00
06/11/2009	€ / R On 13-December-10	12.95	Put	Currency Future	1590	1500	1590	1500	0.00
06/11/2009	€ / R On 13-December-10	14.95	Call	Currency Future	326	355	326	355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 13-December-10	14.95	Put	Currency Future	3293	3177	3293	3177	0.00
06/11/2009	€ / R On 13-December-10	16.95	Call	Currency Future	193	211	193	211	0.00
06/11/2009	€ / R On 13-December-10	16.95	Put	Currency Future	5160	5033	5160	5033	0.00
06/11/2009	€ / R On 13-December-10	18.95	Call	Currency Future	123	135	123	135	0.00
06/11/2009	€ / R On 13-December-10	18.95	Put	Currency Future	7090	6957	7090	6957	0.00
06/11/2009	€ / R On 13-December-10	20.95	Call	Currency Future	70	79	70	79	0.00
06/11/2009	€ / R On 13-December-10	20.95	Put	Currency Future	9037	8901	9037	8901	0.00
06/11/2009	€ / R On 14-June-10	7.90	Call	Currency Future	3738	3878	3738	3878	0.00
06/11/2009	€ / R On 14-June-10	7.90	Put	Currency Future	13	13	13	13	0.00
06/11/2009	€ / R On 14-June-10	8.90	Call	Currency Future	2754	2893	2754	2893	0.00
06/11/2009	€ / R On 14-June-10	8.90	Put	Currency Future	30	28	30	28	0.00
06/11/2009	€ / R On 14-June-10	9.90	Call	Currency Future	1799	1926	1799	1926	0.00
06/11/2009	€ / R On 14-June-10	9.90	Put	Currency Future	74	61	74	61	0.00
06/11/2009	€ / R On 14-June-10	10.90	Call	Currency Future	1011	1112	1011	1112	0.00
06/11/2009	€ / R On 14-June-10	10.90	Put	Currency Future	287	247	287	247	0.00
06/11/2009	€ / R On 14-June-10	13.90	Call	Currency Future	185	212	185	212	0.00
06/11/2009	€ / R On 14-June-10	13.90	Put	Currency Future	2461	2347	2461	2347	0.00
06/11/2009	€ / R On 14-June-10	15.90	Call	Currency Future	70	85	70	85	0.00
06/11/2009	€ / R On 14-June-10	15.90	Put	Currency Future	4345	4220	4345	4220	0.00
06/11/2009	€ / R On 14-June-10	17.90	Call	Currency Future	18	24	18	24	0.00
06/11/2009	€ / R On 14-June-10	17.90	Put	Currency Future	6293	6159	6293	6159	0.00
06/11/2009	€ / R On 14-June-10	19.90	Call	Currency Future	9	11	9	11	0.00
06/11/2009	€ / R On 14-June-10	19.90	Put	Currency Future	8285	8146	8285	8146	0.00
06/11/2009	€ / R On 13-December-10	8.25	Call	Currency Future	3767	3909	3767	3909	0.00
06/11/2009	€ / R On 13-December-10	8.25	Put	Currency Future	33	32	33	32	0.00
06/11/2009	€ / R On 13-December-10	9.25	Call	Currency Future	2796	2934	2796	2934	0.00
06/11/2009	€ / R On 13-December-10	9.25	Put	Currency Future	63	56	63	56	0.00
06/11/2009	€ / R On 13-December-10	10.25	Call	Currency Future	1912	2037	1912	2037	0.00
06/11/2009	€ / R On 13-December-10	10.25	Put	Currency Future	179	159	179	159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 13-December-10	11.25	Call	Currency Future	1232	1327	1232	1327	0.00
06/11/2009	€ / R On 13-December-10	11.25	Put	Currency Future	499	449	499	449	0.00
06/11/2009	€ / R On 13-December-10	14.25	Call	Currency Future	404	440	404	440	0.00
06/11/2009	€ / R On 13-December-10	14.25	Put	Currency Future	2671	2562	2671	2562	0.00
06/11/2009	€ / R On 13-December-10	16.25	Call	Currency Future	230	251	230	251	0.00
06/11/2009	€ / R On 13-December-10	16.25	Put	Currency Future	4497	4374	4497	4374	0.00
06/11/2009	€ / R On 13-December-10	18.25	Call	Currency Future	145	158	145	158	0.00
06/11/2009	€ / R On 13-December-10	18.25	Put	Currency Future	6412	6281	6412	6281	0.00
06/11/2009	€ / R On 13-December-10	20.25	Call	Currency Future	91	101	91	101	0.00
06/11/2009	€ / R On 13-December-10	20.25	Put	Currency Future	8358	8224	8358	8224	0.00
06/11/2009	€ / R On 14-June-10	8.15	Call	Currency Future	3491	3631	3491	3631	0.00
06/11/2009	€ / R On 14-June-10	8.15	Put	Currency Future	17	16	17	16	0.00
06/11/2009	€ / R On 14-June-10	9.15	Call	Currency Future	2510	2648	2510	2648	0.00
06/11/2009	€ / R On 14-June-10	9.15	Put	Currency Future	35	33	35	33	0.00
06/11/2009	€ / R On 14-June-10	10.15	Call	Currency Future	1580	1704	1580	1704	0.00
06/11/2009	€ / R On 14-June-10	10.15	Put	Currency Future	105	89	105	89	0.00
06/11/2009	€ / R On 14-June-10	11.15	Call	Currency Future	866	959	866	959	0.00
06/11/2009	€ / R On 14-June-10	11.15	Put	Currency Future	391	343	391	343	0.00
06/11/2009	€ / R On 14-June-10	14.15	Call	Currency Future	163	187	163	187	0.00
06/11/2009	€ / R On 14-June-10	14.15	Put	Currency Future	2689	2572	2689	2572	0.00
06/11/2009	€ / R On 14-June-10	16.15	Call	Currency Future	58	72	58	72	0.00
06/11/2009	€ / R On 14-June-10	16.15	Put	Currency Future	4584	4457	4584	4457	0.00
06/11/2009	€ / R On 14-June-10	18.15	Call	Currency Future	16	22	16	22	0.00
06/11/2009	€ / R On 14-June-10	18.15	Put	Currency Future	6542	6406	6542	6406	0.00
06/11/2009	€ / R On 14-June-10	20.15	Call	Currency Future	8	9	8	9	0.00
06/11/2009	€ / R On 14-June-10	20.15	Put	Currency Future	8533	8394	8533	8394	0.00
06/11/2009	€ / R On 13-December-10	8.55	Call	Currency Future	3472	3614	3472	3614	0.00
06/11/2009	€ / R On 13-December-10	8.55	Put	Currency Future	39	37	39	37	0.00
06/11/2009	€ / R On 13-December-10	9.55	Call	Currency Future	2519	2655	2519	2655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 13-December-10	9.55	Put	Currency Future	86	77	86	77	0.00
06/11/2009	€ / R On 13-December-10	10.55	Call	Currency Future	1682	1801	1682	1801	0.00
06/11/2009	€ / R On 13-December-10	10.55	Put	Currency Future	249	223	249	223	0.00
06/11/2009	€ / R On 13-December-10	11.55	Call	Currency Future	1085	1172	1085	1172	0.00
06/11/2009	€ / R On 13-December-10	11.55	Put	Currency Future	652	594	652	594	0.00
06/11/2009	€ / R On 13-December-10	14.55	Call	Currency Future	367	400	367	400	0.00
06/11/2009	€ / R On 13-December-10	14.55	Put	Currency Future	2934	2823	2934	2823	0.00
06/11/2009	€ / R On 13-December-10	16.55	Call	Currency Future	213	233	213	233	0.00
06/11/2009	€ / R On 13-December-10	16.55	Put	Currency Future	4780	4655	4780	4655	0.00
06/11/2009	€ / R On 13-December-10	18.55	Call	Currency Future	135	148	135	148	0.00
06/11/2009	€ / R On 13-December-10	18.55	Put	Currency Future	6702	6570	6702	6570	0.00
06/11/2009	€ / R On 13-December-10	20.55	Call	Currency Future	81	91	81	91	0.00
06/11/2009	€ / R On 13-December-10	20.55	Put	Currency Future	8648	8513	8648	8513	0.00
06/11/2009	€ / R On 14-June-10	8.00	Call	Currency Future	3639	3779	3639	3779	0.00
06/11/2009	€ / R On 14-June-10	8.00	Put	Currency Future	15	14	15	14	0.00
06/11/2009	€ / R On 14-June-10	9.00	Call	Currency Future	2656	2795	2656	2795	0.00
06/11/2009	€ / R On 14-June-10	9.00	Put	Currency Future	32	30	32	30	0.00
06/11/2009	€ / R On 14-June-10	10.00	Call	Currency Future	1710	1836	1710	1836	0.00
06/11/2009	€ / R On 14-June-10	10.00	Put	Currency Future	86	71	86	71	0.00
06/11/2009	€ / R On 14-June-10	11.00	Call	Currency Future	951	1049	951	1049	0.00
06/11/2009	€ / R On 14-June-10	11.00	Put	Currency Future	326	284	326	284	0.00
06/11/2009	€ / R On 14-June-10	14.00	Call	Currency Future	176	202	176	202	0.00
06/11/2009	€ / R On 14-June-10	14.00	Put	Currency Future	2552	2436	2552	2436	0.00
06/11/2009	€ / R On 14-June-10	16.00	Call	Currency Future	65	80	65	80	0.00
06/11/2009	€ / R On 14-June-10	16.00	Put	Currency Future	4440	4314	4440	4314	0.00
06/11/2009	€ / R On 14-June-10	18.00	Call	Currency Future	17	23	17	23	0.00
06/11/2009	€ / R On 14-June-10	18.00	Put	Currency Future	6393	6258	6393	6258	0.00
06/11/2009	€ / R On 14-June-10	20.00	Call	Currency Future	8	10	8	10	0.00
06/11/2009	€ / R On 14-June-10	20.00	Put	Currency Future	8384	8245	8384	8245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	€ / R On 13-December-10	8.40	Call	Currency Future	3619	3762	3619	3762	0.00
06/11/2009	€ / R On 13-December-10	8.40	Put	Currency Future	36	34	36	34	0.00
06/11/2009	€ / R On 13-December-10	9.40	Call	Currency Future	2657	2794	2657	2794	0.00
06/11/2009	€ / R On 13-December-10	9.40	Put	Currency Future	74	66	74	66	0.00
06/11/2009	€ / R On 13-December-10	10.40	Call	Currency Future	1795	1917	1795	1917	0.00
06/11/2009	€ / R On 13-December-10	10.40	Put	Currency Future	212	189	212	189	0.00
06/11/2009	€ / R On 13-December-10	11.40	Call	Currency Future	1156	1247	1156	1247	0.00
06/11/2009	€ / R On 13-December-10	11.40	Put	Currency Future	573	519	573	519	0.00
06/11/2009	€ / R On 13-December-10	14.40	Call	Currency Future	385	420	385	420	0.00
06/11/2009	€ / R On 13-December-10	14.40	Put	Currency Future	2802	2692	2802	2692	0.00
06/11/2009	€ / R On 13-December-10	16.40	Call	Currency Future	221	242	221	242	0.00
06/11/2009	€ / R On 13-December-10	16.40	Put	Currency Future	4638	4514	4638	4514	0.00
06/11/2009	€ / R On 13-December-10	18.40	Call	Currency Future	140	153	140	153	0.00
06/11/2009	€ / R On 13-December-10	18.40	Put	Currency Future	6556	6425	6556	6425	0.00
06/11/2009	€ / R On 13-December-10	20.40	Call	Currency Future	86	96	86	96	0.00
06/11/2009	€ / R On 13-December-10	20.40	Put	Currency Future	8503	8368	8503	8368	0.00
06/11/2009	€ / R On 14-June-10	7.75	Call	Currency Future	3886	0	3886	0	0.00
06/11/2009	€ / R On 14-June-10	7.75	Put	Currency Future	12	0	12	0	0.00
06/11/2009	€ / R On 14-June-10	8.75	Call	Currency Future	2901	0	2901	0	0.00
06/11/2009	€ / R On 14-June-10	8.75	Put	Currency Future	27	0	27	0	0.00
06/11/2009	€ / R On 14-June-10	9.75	Call	Currency Future	1934	0	1934	0	0.00
06/11/2009	€ / R On 14-June-10	9.75	Put	Currency Future	60	0	60	0	0.00
06/11/2009	€ / R On 14-June-10	10.75	Call	Currency Future	1108	0	1108	0	0.00
06/11/2009	€ / R On 14-June-10	10.75	Put	Currency Future	233	0	233	0	0.00
06/11/2009	€ / R On 14-June-10	13.75	Call	Currency Future	200	0	200	0	0.00
06/11/2009	€ / R On 14-June-10	13.75	Put	Currency Future	2326	0	2326	0	0.00
06/11/2009	€ / R On 14-June-10	15.75	Call	Currency Future	77	0	77	0	0.00
06/11/2009	€ / R On 14-June-10	15.75	Put	Currency Future	4203	0	4203	0	0.00
06/11/2009	€ / R On 14-June-10	17.75	Call	Currency Future	19	0	19	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
06/11/2009	€ / R On 14-June-10	17.75	Put	Currency Future	6144	0	6144	0	0.00
06/11/2009	€ / R On 14-June-10	19.75	Call	Currency Future	10	0	10	0	0.00
06/11/2009	€ / R On 14-June-10	19.75	Put	Currency Future	8136	0	8136	0	0.00
06/11/2009	€ / R On 13-December-10	8.10	Call	Currency Future	3914	0	3914	0	0.00
06/11/2009	€ / R On 13-December-10	8.10	Put	Currency Future	31	0	31	0	0.00
06/11/2009	€ / R On 13-December-10	9.10	Call	Currency Future	2937	0	2937	0	0.00
06/11/2009	€ / R On 13-December-10	9.10	Put	Currency Future	54	0	54	0	0.00
06/11/2009	€ / R On 13-December-10	10.10	Call	Currency Future	2033	0	2033	0	0.00
06/11/2009	€ / R On 13-December-10	10.10	Put	Currency Future	150	0	150	0	0.00
06/11/2009	€ / R On 13-December-10	11.10	Call	Currency Future	1313	0	1313	0	0.00
06/11/2009	€ / R On 13-December-10	11.10	Put	Currency Future	430	0	430	0	0.00
06/11/2009	€ / R On 13-December-10	14.10	Call	Currency Future	424	0	424	0	0.00
06/11/2009	€ / R On 13-December-10	14.10	Put	Currency Future	2541	0	2541	0	0.00
06/11/2009	€ / R On 13-December-10	16.10	Call	Currency Future	240	0	240	0	0.00
06/11/2009	€ / R On 13-December-10	16.10	Put	Currency Future	4357	0	4357	0	0.00
06/11/2009	€ / R On 13-December-10	18.10	Call	Currency Future	150	0	150	0	0.00
06/11/2009	€ / R On 13-December-10	18.10	Put	Currency Future	6267	0	6267	0	0.00
06/11/2009	€ / R On 13-December-10	20.10	Call	Currency Future	96	0	96	0	0.00
06/11/2009	€ / R On 13-December-10	20.10	Put	Currency Future	8213	0	8213	0	0.00
06/11/2009	AL13 On 04-February-10			Index Future	254.5800	254.3270	254.5840	254.3270	10.00
06/11/2009	AL7T On 04-February-10			Index Future	326.3000	325.0270	326.3010	325.0270	58.00
06/11/2009	ALBI On 04-February-10			Index Future	302.8900	302.0880	302.8930	302.0880	567.00
06/11/2009	ALBI On 06-May-10			Index Future	308.4600	307.6380	308.4580	307.6380	0.00
06/11/2009	ALBI On 05-August-10			Index Future	313.6300	312.4930	313.6330	312.4930	0.00
06/11/2009	CRD1 On 04-February-10			Index Future	131.0600	130.7390	131.0570	130.7390	2.00
06/11/2009	CRD1 On 06-May-10			Index Future	133.4700	133.1410	133.4650	133.1410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	GOVI On 04-February-10			jGovi	304.6000	303.7880	304.6035	303.7880	1205.00
06/11/2009	GOVI On 06-May-10			jGovi	310.2000	309.3700	310.1995	309.3700	0.00
06/11/2009	GOVI On 05-August-10			jGovi	315.9800	315.1380	315.9830	315.1380	0.00
06/11/2009	ILBI On 04-February-10			Index Future	365.7200	366.8200	365.7200	366.8200	425.00
06/11/2009	J153 On 31-August-10			jSwap	6.8800	6.9694	0.0123	0.0131	0.00
06/11/2009	J157 On 15-September-15			jSwap	8.6100	8.6550	0.0302	0.0278	0.00
06/11/2009	J186 On 21-December-26			jSwap	8.3900	8.4500	0.0827	0.0876	0.00
06/11/2009	J201 On 22-December-14			jSwap	8.4600	8.5110	0.0428	0.0450	0.00
06/11/2009	J203 On 15-September-17			jSwap	8.7300	8.7800	0.0710	0.0737	0.00
06/11/2009	J204 On 21-December-18			jSwap	8.7000	8.7550	0.0793	0.0826	0.00
06/11/2009	J207 On 15-January-20			jSwap	8.7300	8.7740	0.0508	0.0540	0.00
06/11/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
06/11/2009	JFRA On 04-February-10			jFra	6.9300	6.9640	0.0170	0.0171	0.00
06/11/2009	JFRA On 06-May-10			jFra	7.0300	7.0830	0.0172	0.0174	0.00
06/11/2009	JFRA On 05-August-10			jFra	7.2600	7.3200	0.0178	0.0179	0.00
06/11/2009	JFRA On 04-November-10			jFra	7.5500	7.6330	0.0185	0.0187	0.00
06/11/2009	JN02 On 04-February-10			jNote	7.7800	7.8510	0.1430	0.1442	0.00
06/11/2009	JN05 On 04-February-10			jNote	8.5700	8.6240	0.3488	0.3505	0.00
06/11/2009	JN10 On 04-February-10			jNote	8.7400	8.7890	0.5826	0.5847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	JROD On 29-January-10			jRod	7.0900	7.1380	0.0017	0.0020	0.00
06/11/2009	JROD On 26-February-10			jRod	7.0400	7.0770	0.0042	0.0043	0.00
06/11/2009	JROD On 31-March-10			jRod	7.2500	7.2920	0.0032	0.0033	0.00
06/11/2009	JROD On 30-November-09			jRod	6.7500	6.7580	0.0026	0.0029	0.00
06/11/2009	JROD On 31-December-09			jRod	6.8900	6.9110	0.0023	0.0025	0.00
06/11/2009	OTH1 On 04-February-10			Index Future	293.4900	292.3980	293.4940	292.3980	3.00
06/11/2009	OTH1 On 06-May-10			Index Future	298.8900	297.7700	298.8860	297.7700	0.00
06/11/2009	R155 On 04-February-10			Bond Future	7.3800	7.4520	113.9131	113.8005	31.00
06/11/2009	R155 On 04-February-10	7.50	Call	Option on Bond Future	1223	1170	1223	1170	0.00
06/11/2009	R155 On 04-February-10	7.50	Put	Option on Bond Future	1037	1097	1037	1097	0.00
06/11/2009	R157 On 04-February-10			Bond Future	8.3600	8.4400	128.0385	127.6583	6646.00
06/11/2009	R157 On 06-May-10			Bond Future	8.4300	8.5080	123.5318	123.1487	0.00
06/11/2009	R157 On 05-August-10			Bond Future	8.4600	8.5470	125.9563	125.5625	0.00
06/11/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	350	288	350	288	0.00
06/11/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	3478	3797	3478	3797	0.00
06/11/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	1997	1802	1997	1802	0.00
06/11/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	1652	1841	1652	1841	0.00
06/11/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	3020	2793	3020	2793	0.00
06/11/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	1703	1870	1703	1870	0.00
06/11/2009	R186 On 04-February-10			Bond Future	8.9400	9.0030	114.8668	114.2808	10112.00
06/11/2009	R186 On 06-May-10			Bond Future	8.9800	9.0480	117.0118	116.4053	0.00
06/11/2009	R186 On 05-August-10			Bond Future	9.0100	9.0780	114.0477	113.4388	0.00
06/11/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	561	480	561	480	0.00
06/11/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	7411	7915	7411	7915	0.00
06/11/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	3939	3640	3939	3640	0.00
06/11/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	3780	4087	3780	4087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	5915	5568	5915	5568	0.00
06/11/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	3742	4005	3742	4005	0.00
06/11/2009	R201 On 04-February-10			Bond Future	8.4100	8.4890	102.5026	102.2063	486.00
06/11/2009	R201 On 06-May-10			Bond Future	8.4700	8.5540	104.4133	104.1077	0.00
06/11/2009	R201 On 05-August-10			Bond Future	8.5000	8.5890	102.0819	101.7763	0.00
06/11/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	100	79	100	79	0.00
06/11/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	3799	4075	3799	4075	0.00
06/11/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1517	1368	1517	1368	0.00
06/11/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1415	1572	1415	1572	0.00
06/11/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2849	2655	2849	2655	0.00
06/11/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1082	1193	1082	1193	0.00
06/11/2009	R203 On 04-February-10			Bond Future	8.9000	8.9710	99.8190	99.4266	1570.00
06/11/2009	R203 On 06-May-10			Bond Future	8.9600	9.0360	97.5073	97.1048	0.00
06/11/2009	R203 On 05-August-10			Bond Future	9.0000	9.0800	99.4603	99.0534	0.00
06/11/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	310	256	310	256	0.00
06/11/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4107	4445	4107	4445	0.00
06/11/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	2231	2030	2231	2030	0.00
06/11/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2014	2216	2014	2216	0.00
06/11/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	3362	3132	3362	3132	0.00
06/11/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	2108	2286	2108	2286	0.00
06/11/2009	R204 On 04-February-10			Bond Future	8.9000	8.9590	95.6666	95.3001	3649.00
06/11/2009	R204 On 06-May-10			Bond Future	8.9500	9.0190	97.4455	97.0702	0.00
06/11/2009	R204 On 05-August-10			Bond Future	8.9900	9.0600	95.3586	94.9748	0.00
06/11/2009	R204 On 04-February-10	9.00	Call	Option on Bond Future	2019	1828	2019	1828	200.00
06/11/2009	R204 On 04-February-10	9.00	Put	Option on Bond Future	1415	1590	1415	1590	200.00
06/11/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	2460	2272	2460	2272	0.00
06/11/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	2192	2380	2192	2380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	3758	3540	3758	3540	0.00
06/11/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2327	2493	2327	2493	0.00
06/11/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	358	306	358	306	0.00
06/11/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	4531	4846	4531	4846	0.00
06/11/2009	R204 On 04-February-10	8.50	Call	Option on Bond Future	765	669	765	669	200.00
06/11/2009	R204 On 04-February-10	8.50	Put	Option on Bond Future	3111	3382	3111	3382	0.00
06/11/2009	R206 On 04-February-10			Bond Future	8.4900	8.5650	97.2608	97.0166	2.00
06/11/2009	R206 On 06-May-10			Bond Future	8.5700	8.6510	99.0715	98.8227	0.00
06/11/2009	R206 On 05-August-10			Bond Future	8.6200	8.7050	97.2889	97.0351	0.00
06/11/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	141	118	141	118	0.00
06/11/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3390	3611	3390	3611	0.00
06/11/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1734	1600	1734	1600	0.00
06/11/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1186	1301	1186	1301	0.00
06/11/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2206	2055	2206	2055	0.00
06/11/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1116	1220	1116	1220	0.00
06/11/2009	R207 On 04-February-10			Bond Future	9.0700	9.1290	88.7644	88.3903	600.00
06/11/2009	R207 On 06-May-10			Bond Future	9.1300	9.1900	90.4196	90.0410	0.00
06/11/2009	R207 On 05-August-10			Bond Future	9.1700	9.2360	88.5877	88.1991	0.00
06/11/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	274	233	274	233	0.00
06/11/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5312	5645	5312	5645	0.00
06/11/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	2784	2582	2784	2582	0.00
06/11/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	2057	2235	2057	2235	0.00
06/11/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	4107	3878	4107	3878	0.00
06/11/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2230	2390	2230	2390	0.00
06/11/2009	R208 On 04-February-10			Bond Future	9.0700	9.1350	86.3659	85.9787	5004.00
06/11/2009	R208 On 06-May-10			Bond Future	9.1200	9.1890	84.5733	84.1802	0.00
06/11/2009	R208 On 05-August-10			Bond Future	9.1600	9.2290	86.2699	85.8649	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	543	470	543	470	0.00
06/11/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4169	4483	4169	4483	0.00
06/11/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	2881	2672	2881	2672	0.00
06/11/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2122	2305	2122	2305	0.00
06/11/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	4303	4064	4303	4064	0.00
06/11/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2310	2475	2310	2475	0.00
06/11/2009	R209 On 04-February-10			Bond Future	8.5900	8.6540	78.0193	77.5083	1800.00
06/11/2009	R209 On 06-May-10			Bond Future	8.6200	8.6790	76.3206	75.8044	0.00
06/11/2009	R209 On 05-August-10			Bond Future	8.6300	8.6930	77.8576	77.3269	0.00
06/11/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	120	99	120	99	2500.00
06/11/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	10122	10611	10122	10611	0.00
06/11/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	2722	2493	2722	2493	0.00
06/11/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	3687	3975	3687	3975	0.00
06/11/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	4588	4301	4588	4301	0.00
06/11/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3597	3841	3597	3841	0.00
06/11/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	10445	9960	10445	9960	0.00
06/11/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	104	129	104	129	0.00
06/11/2009	TRT1 On 04-February-10			Index Future	300.8000	299.9850	300.7990	299.9850	100.00
06/11/2009	TRT1 On 06-May-10			Index Future	306.3300	305.4970	306.3250	305.4970	0.00
06/11/2009	ZAAD On 15-March-10			Currency Future	6.9700	6.9997	6.9677	6.9997	8445.00
06/11/2009	ZAAD On 14-June-10			Currency Future	7.0100	7.0408	7.0069	7.0408	500.00
06/11/2009	ZAAD On 14-December-09			Currency Future	6.9200	6.9505	6.9193	6.9505	13424.00
06/11/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	263	280	263	280	0.00
06/11/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	296	280	296	280	0.00
06/11/2009	ZAAD On 14-June-10	7.05	Call	Currency Future	351	0	351	0	0.00
06/11/2009	ZAAD On 14-June-10	7.05	Put	Currency Future	394	0	394	0	0.00
06/11/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	135	151	135	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	166	151	166	151	0.00
06/11/2009	ZAAD On 15-March-10	7.05	Call	Currency Future	244	260	244	260	0.00
06/11/2009	ZAAD On 15-March-10	7.05	Put	Currency Future	326	310	326	310	0.00
06/11/2009	ZAAD On 14-June-10	7.10	Call	Currency Future	332	349	332	349	0.00
06/11/2009	ZAAD On 14-June-10	7.10	Put	Currency Future	425	408	425	408	0.00
06/11/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	116	131	116	131	0.00
06/11/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	197	181	197	181	0.00
06/11/2009	ZAAD On 15-March-10	7.15	Call	Currency Future	209	223	209	223	0.00
06/11/2009	ZAAD On 15-March-10	7.15	Put	Currency Future	392	374	392	374	0.00
06/11/2009	ZAAD On 14-June-10	7.20	Call	Currency Future	298	314	298	314	0.00
06/11/2009	ZAAD On 14-June-10	7.20	Put	Currency Future	491	473	491	473	0.00
06/11/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	86	98	86	98	0.00
06/11/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	267	248	267	248	0.00
06/11/2009	ZAAD On 15-March-10	7.25	Call	Currency Future	180	192	180	192	0.00
06/11/2009	ZAAD On 15-March-10	7.25	Put	Currency Future	462	442	462	442	0.00
06/11/2009	ZAAD On 14-June-10	7.25	Call	Currency Future	283	298	283	298	0.00
06/11/2009	ZAAD On 14-June-10	7.25	Put	Currency Future	526	507	526	507	0.00
06/11/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	64	73	64	73	0.00
06/11/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	345	323	345	323	0.00
06/11/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6369	6401	6369	6401	0.00
06/11/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	226	241	226	241	0.00
06/11/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	358	341	358	341	0.00
06/11/2009	ZAAD On 14-June-10	7.15	Call	Currency Future	315	331	315	331	0.00
06/11/2009	ZAAD On 14-June-10	7.15	Put	Currency Future	458	440	458	440	0.00
06/11/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	100	114	100	114	0.00
06/11/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	231	213	231	213	0.00
06/11/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	100	114	100	114	0.00
06/11/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	231	213	231	213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	7.00	Call	Currency Future	370	390	370	390	0.00
06/11/2009	ZAAD On 14-June-10	7.00	Put	Currency Future	363	349	363	349	0.00
06/11/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	135	151	135	151	0.00
06/11/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	166	151	166	151	0.00
06/11/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	284	305	284	305	0.00
06/11/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	266	255	266	255	0.00
06/11/2009	ZAAD On 14-June-10	6.95	Call	Currency Future	392	413	392	413	0.00
06/11/2009	ZAAD On 14-June-10	6.95	Put	Currency Future	335	322	335	322	0.00
06/11/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	156	180	156	180	0.00
06/11/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	137	130	137	130	0.00
06/11/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	310	331	310	331	0.00
06/11/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	242	232	242	232	0.00
06/11/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	186	212	186	212	0.00
06/11/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	117	111	117	111	0.00
06/11/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	416	437	416	437	0.00
06/11/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	309	296	309	296	0.00
06/11/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	186	212	186	212	0.00
06/11/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	117	111	117	111	0.00
06/11/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	338	359	338	359	0.00
06/11/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	220	210	220	210	0.00
06/11/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	219	245	219	245	0.00
06/11/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	99	95	99	95	0.00
06/11/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	366	389	366	389	0.00
06/11/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	199	189	199	189	0.00
06/11/2009	ZAAD On 14-June-10	6.85	Call	Currency Future	440	462	440	462	0.00
06/11/2009	ZAAD On 14-June-10	6.85	Put	Currency Future	284	272	284	272	0.00
06/11/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	254	281	254	281	0.00
06/11/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	84	81	84	81	0.00
06/11/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	397	419	397	419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	179	170	179	170	0.00
06/11/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	466	489	466	489	0.00
06/11/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	259	248	259	248	0.00
06/11/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	291	319	291	319	0.00
06/11/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	71	68	71	68	0.00
06/11/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	291	319	291	319	0.00
06/11/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	71	68	71	68	0.00
06/11/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	428	451	428	451	0.00
06/11/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	161	152	161	152	0.00
06/11/2009	ZAAD On 14-June-10	6.75	Call	Currency Future	493	516	493	516	0.00
06/11/2009	ZAAD On 14-June-10	6.75	Put	Currency Future	236	226	236	226	0.00
06/11/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	330	358	330	358	0.00
06/11/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	60	58	60	58	0.00
06/11/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	428	451	428	451	0.00
06/11/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	161	152	161	152	0.00
06/11/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	330	358	330	358	0.00
06/11/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	60	58	60	58	0.00
06/11/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	219	245	219	245	0.00
06/11/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	99	95	99	95	0.00
06/11/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	366	389	366	389	0.00
06/11/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	199	189	199	189	0.00
06/11/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	531	556	531	556	0.00
06/11/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	114	106	114	106	0.00
06/11/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	581	607	581	607	0.00
06/11/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	175	166	175	166	0.00
06/11/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	455	484	455	484	0.00
06/11/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	36	34	36	34	0.00
06/11/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	568	593	568	593	0.00
06/11/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	101	93	101	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
06/11/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	613	639	613	639	0.00
06/11/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	156	148	156	148	0.00
06/11/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	499	529	499	529	0.00
06/11/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	30	28	30	28	0.00
06/11/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	496	520	496	520	0.00
06/11/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	128	120	128	120	0.00
06/11/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	551	575	551	575	0.00
06/11/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	194	185	194	185	0.00
06/11/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	412	441	412	441	0.00
06/11/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	42	41	42	41	0.00
06/11/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	496	520	496	520	0.00
06/11/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	128	120	128	120	0.00
06/11/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	499	529	499	529	0.00
06/11/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	30	28	30	28	0.00
06/11/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	606	631	606	631	0.00
06/11/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	89	81	89	81	0.00
06/11/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	646	673	646	673	0.00
06/11/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	140	132	140	132	0.00
06/11/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	544	574	544	574	0.00
06/11/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	25	24	25	24	0.00
06/11/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	461	485	461	485	0.00
06/11/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	144	135	144	135	0.00
06/11/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	370	399	370	399	0.00
06/11/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	51	48	51	48	0.00
06/11/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	412	441	412	441	0.00
06/11/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	42	41	42	41	0.00
06/11/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	156	180	156	180	0.00
06/11/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	137	130	137	130	0.00
06/11/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	544	574	544	574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	25	24	25	24	0.00
06/11/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	645	671	645	671	0.00
06/11/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	78	71	78	71	0.00
06/11/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	590	620	590	620	0.00
06/11/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	21	20	21	20	0.00
06/11/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	636	667	636	667	0.00
06/11/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	17	16	17	16	0.00
06/11/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	636	667	636	667	0.00
06/11/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	17	16	17	16	0.00
06/11/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	683	714	683	714	0.00
06/11/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	14	13	14	13	0.00
06/11/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	48	55	48	55	0.00
06/11/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	428	404	428	404	0.00
06/11/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	74	85	74	85	0.00
06/11/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	305	285	305	285	0.00
06/11/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	74	85	74	85	0.00
06/11/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	305	285	305	285	0.00
06/11/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	55	64	55	64	0.00
06/11/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	386	363	386	363	0.00
06/11/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	6069	6101	6069	6101	0.00
06/11/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4569	4601	4569	4601	0.00
06/11/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	3069	3101	3069	3101	0.00
06/11/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1570	1601	1570	1601	0.00
06/11/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	3	4	3	4	0.00
06/11/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1434	1404	1434	1404	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	0	1	0	1	0.00
06/11/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	2931	2900	2931	2900	0.00
06/11/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4431	4400	4431	4400	0.00
06/11/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	5931	5900	5931	5900	0.00
06/11/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6319	6351	6319	6351	0.00
06/11/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4819	4851	4819	4851	0.00
06/11/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3319	3351	3319	3351	0.00
06/11/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1819	1851	1819	1851	0.00
06/11/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	6	7	6	7	0.00
06/11/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1186	1156	1186	1156	0.00
06/11/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2681	2650	2681	2650	0.00
06/11/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4181	4150	4181	4150	0.00
06/11/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5681	5650	5681	5650	0.00
06/11/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4869	4901	4869	4901	0.00
06/11/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3369	3401	3369	3401	0.00
06/11/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1869	1901	1869	1901	0.00
06/11/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	6	8	6	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
06/11/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1137	1107	1137	1107	0.00
06/11/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2631	2600	2631	2600	0.00
06/11/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4131	4100	4131	4100	0.00
06/11/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5631	5600	5631	5600	0.00
06/11/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	827	858	827	858	0.00
06/11/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	8	8	8	8	0.00
06/11/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	731	762	731	762	0.00
06/11/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	12	11	12	11	0.00
06/11/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	1023	1054	1023	1054	0.00
06/11/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	4	3	4	3	0.00
06/11/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	925	956	925	956	0.00
06/11/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	5	5	5	5	0.00
06/11/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	779	810	779	810	0.00
06/11/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	10	9	10	9	0.00
06/11/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	731	762	731	762	0.00
06/11/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	12	11	12	11	0.00
06/11/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	876	907	876	907	0.00
06/11/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	7	6	7	6	0.00
06/11/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	590	620	590	620	0.00
06/11/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	21	20	21	20	0.00
06/11/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	727	753	727	753	0.00
06/11/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	59	53	59	53	0.00
06/11/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	812	839	812	839	0.00
06/11/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	44	39	44	39	0.00
06/11/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	856	883	856	883	0.00
06/11/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	38	33	38	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
06/11/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	769	795	769	795	0.00
06/11/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	51	46	51	46	0.00
06/11/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	686	711	686	711	0.00
06/11/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	68	62	68	62	0.00
06/11/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	945	973	945	973	0.00
06/11/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	27	23	27	23	0.00
06/11/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	974	1005	974	1005	0.00
06/11/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	5	4	5	4	0.00
06/11/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	991	1019	991	1019	0.00
06/11/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	23	20	23	20	0.00
06/11/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	900	928	900	928	0.00
06/11/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	32	28	32	28	0.00
06/11/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	812	839	812	839	0.00
06/11/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	44	39	44	39	0.00
06/11/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	727	753	727	753	0.00
06/11/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	59	53	59	53	0.00
06/11/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3569	3601	3569	3601	0.00
06/11/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2569	2601	2569	2601	0.00
06/11/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3431	3400	3431	3400	0.00
06/11/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5431	5400	5431	5400	0.00
06/11/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7431	7400	7431	7400	0.00
06/11/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4568	4600	4568	4600	0.00
06/11/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3568	3600	3568	3600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2568	2600	2568	2600	0.00
06/11/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1575	1606	1575	1606	0.00
06/11/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	7	7	7	7	0.00
06/11/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	35	37	35	37	0.00
06/11/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1467	1438	1467	1438	0.00
06/11/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3436	3405	3436	3405	0.00
06/11/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5433	5401	5433	5401	0.00
06/11/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7433	7401	7433	7401	0.00
06/11/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4469	4501	4469	4501	0.00
06/11/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3469	3501	3469	3501	0.00
06/11/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2469	2501	2469	2501	0.00
06/11/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1470	1501	1470	1501	0.00
06/11/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1534	1503	1534	1503	0.00
06/11/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3531	3500	3531	3500	0.00
06/11/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5531	5500	5531	5500	0.00
06/11/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7531	7500	7531	7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4468	4500	4468	4500	0.00
06/11/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3468	3500	3468	3500	0.00
06/11/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2469	2501	2469	2501	0.00
06/11/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1476	1507	1476	1507	0.00
06/11/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	8	8	8	8	0.00
06/11/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	31	33	31	33	0.00
06/11/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1563	1533	1563	1533	0.00
06/11/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3536	3504	3536	3504	0.00
06/11/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5533	5501	5533	5501	0.00
06/11/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7533	7501	7533	7501	0.00
06/11/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4418	4450	4418	4450	0.00
06/11/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3418	3450	3418	3450	0.00
06/11/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2419	2451	2419	2451	0.00
06/11/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1427	1458	1427	1458	0.00
06/11/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	9	9	9	9	0.00
06/11/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	29	31	29	31	0.00
06/11/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1611	1581	1611	1581	0.00
06/11/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3586	3554	3586	3554	0.00
06/11/2009	ZAAD On 15-March-10	12.55	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
06/11/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5583	5551	5583	5551	0.00
06/11/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7583	7551	7583	7551	0.00
06/11/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4419	4451	4419	4451	0.00
06/11/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3419	3451	3419	3451	0.00
06/11/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2419	2451	2419	2451	0.00
06/11/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1420	1451	1420	1451	0.00
06/11/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1583	1553	1583	1553	0.00
06/11/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3581	3550	3581	3550	0.00
06/11/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5581	5550	5581	5550	0.00
06/11/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7581	7550	7581	7550	0.00
06/11/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4368	4400	4368	4400	0.00
06/11/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3368	3400	3368	3400	0.00
06/11/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2369	2401	2369	2401	0.00
06/11/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1378	1409	1378	1409	0.00
06/11/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	10	9	10	9	0.00
06/11/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	27	29	27	29	0.00
06/11/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1660	1629	1660	1629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	3	4	3	4	0.00
06/11/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3636	3604	3636	3604	0.00
06/11/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5633	5601	5633	5601	0.00
06/11/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7633	7601	7633	7601	0.00
06/11/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1378	1409	1378	1409	0.00
06/11/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	10	9	10	9	0.00
06/11/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4369	4401	4369	4401	0.00
06/11/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2369	2401	2369	2401	0.00
06/11/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1370	1401	1370	1401	0.00
06/11/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	2	3	2	3	0.00
06/11/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1633	1602	1633	1602	0.00
06/11/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3631	3600	3631	3600	0.00
06/11/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7631	7600	7631	7600	0.00
06/11/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4319	4351	4319	4351	0.00
06/11/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2319	2351	2319	2351	0.00
06/11/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1320	1352	1320	1352	0.00
06/11/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	2	3	2	3	0.00
06/11/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1683	1652	1683	1652	0.00
06/11/2009	ZAAD On 14-December-09	10.60	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
06/11/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3681	3650	3681	3650	0.00
06/11/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7681	7650	7681	7650	0.00
06/11/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4268	4300	4268	4300	0.00
06/11/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3268	3300	3268	3300	0.00
06/11/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2269	2301	2269	2301	0.00
06/11/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	2	1	2	1	0.00
06/11/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1280	1311	1280	1311	0.00
06/11/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	12	11	12	11	0.00
06/11/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	24	26	24	26	0.00
06/11/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1757	1726	1757	1726	0.00
06/11/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3735	3704	3735	3704	0.00
06/11/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5733	5701	5733	5701	0.00
06/11/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7733	7701	7733	7701	0.00
06/11/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4269	4301	4269	4301	0.00
06/11/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3269	3301	3269	3301	0.00
06/11/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2269	2301	2269	2301	0.00
06/11/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1271	1302	1271	1302	0.00
06/11/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1733	1702	1733	1702	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3731	3700	3731	3700	0.00
06/11/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5731	5700	5731	5700	0.00
06/11/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7731	7700	7731	7700	0.00
06/11/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4318	4350	4318	4350	0.00
06/11/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3318	3350	3318	3350	0.00
06/11/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2319	2351	2319	2351	0.00
06/11/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1329	1360	1329	1360	0.00
06/11/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	11	10	11	10	0.00
06/11/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	26	28	26	28	0.00
06/11/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1708	1678	1708	1678	0.00
06/11/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	3	4	3	4	0.00
06/11/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3686	3654	3686	3654	0.00
06/11/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5683	5651	5683	5651	0.00
06/11/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7683	7651	7683	7651	0.00
06/11/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4519	4551	4519	4551	0.00
06/11/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3519	3551	3519	3551	0.00
06/11/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2519	2551	2519	2551	0.00
06/11/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1520	1551	1520	1551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	3	4	3	4	0.00
06/11/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1484	1453	1484	1453	0.00
06/11/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3481	3450	3481	3450	0.00
06/11/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5481	5450	5481	5450	0.00
06/11/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7481	7450	7481	7450	0.00
06/11/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4518	4550	4518	4550	0.00
06/11/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3518	3550	3518	3550	0.00
06/11/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2518	2550	2518	2550	0.00
06/11/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1525	1557	1525	1557	0.00
06/11/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	8	7	8	7	0.00
06/11/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	33	35	33	35	0.00
06/11/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1515	1485	1515	1485	0.00
06/11/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3486	3454	3486	3454	0.00
06/11/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5483	5451	5483	5451	0.00
06/11/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7483	7451	7483	7451	0.00
06/11/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4219	4251	4219	4251	0.00
06/11/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3219	3251	3219	3251	0.00
06/11/2009	ZAAD On 14-December-09	3.70	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
06/11/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2219	2251	2219	2251	0.00
06/11/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1221	1252	1221	1252	0.00
06/11/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1783	1752	1783	1752	0.00
06/11/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3781	3750	3781	3750	0.00
06/11/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5781	5750	5781	5750	0.00
06/11/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7781	7750	7781	7750	0.00
06/11/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4218	4250	4218	4250	0.00
06/11/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3218	3250	3218	3250	0.00
06/11/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2220	2251	2220	2251	0.00
06/11/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1231	1262	1231	1262	0.00
06/11/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	13	12	13	12	0.00
06/11/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	23	25	23	25	0.00
06/11/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1805	1775	1805	1775	0.00
06/11/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3785	3754	3785	3754	0.00
06/11/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5783	5751	5783	5751	0.00
06/11/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7783	7751	7783	7751	0.00
06/11/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4169	4201	4169	4201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3169	3201	3169	3201	0.00
06/11/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2169	2201	2169	2201	0.00
06/11/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1171	1202	1171	1202	0.00
06/11/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1832	1801	1832	1801	0.00
06/11/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3831	3800	3831	3800	0.00
06/11/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5831	5800	5831	5800	0.00
06/11/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7831	7800	7831	7800	0.00
06/11/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	4118	4150	4118	4150	0.00
06/11/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	3118	3150	3118	3150	0.00
06/11/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	2120	2152	2120	2152	0.00
06/11/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	1134	1164	1134	1164	0.00
06/11/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	16	15	16	15	0.00
06/11/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	21	22	21	22	0.00
06/11/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	1903	1872	1903	1872	0.00
06/11/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	3885	3853	3885	3853	0.00
06/11/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	5883	5851	5883	5851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	7883	7851	7883	7851	0.00
06/11/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	4019	4050	4019	4050	0.00
06/11/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	3019	3051	3019	3051	0.00
06/11/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	2019	2051	2019	2051	0.00
06/11/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	1	2	1	2	0.00
06/11/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	1982	1951	1982	1951	0.00
06/11/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	3981	3950	3981	3950	0.00
06/11/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	5981	5950	5981	5950	0.00
06/11/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	7981	7950	7981	7950	0.00
06/11/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	4018	4050	4018	4050	0.00
06/11/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	3018	3050	3018	3050	0.00
06/11/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	2021	2053	2021	2053	0.00
06/11/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	1037	1067	1037	1067	0.00
06/11/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	20	18	20	18	0.00
06/11/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	19	20	19	20	0.00
06/11/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2001	1970	2001	1970	0.00
06/11/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	3985	3953	3985	3953	0.00
06/11/2009	ZAAD On 15-March-10	12.95	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
06/11/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	5983	5951	5983	5951	0.00
06/11/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	7983	7951	7983	7951	0.00
06/11/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	4119	4151	4119	4151	0.00
06/11/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	3119	3151	3119	3151	0.00
06/11/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	2119	2151	2119	2151	0.00
06/11/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	1122	1153	1122	1153	0.00
06/11/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	1882	1851	1882	1851	0.00
06/11/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	3881	3850	3881	3850	0.00
06/11/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	5881	5850	5881	5850	0.00
06/11/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	7881	7850	7881	7850	0.00
06/11/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	4069	4101	4069	4101	0.00
06/11/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	2069	2101	2069	2101	0.00
06/11/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	1072	1103	1072	1103	0.00
06/11/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	1	2	1	2	0.00
06/11/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	1932	1901	1932	1901	0.00
06/11/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	3931	3900	3931	3900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	7931	7900	7931	7900	0.00
06/11/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	4068	4100	4068	4100	0.00
06/11/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	3068	3100	3068	3100	0.00
06/11/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	2070	2102	2070	2102	0.00
06/11/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	3	2	3	2	0.00
06/11/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	1085	1116	1085	1116	0.00
06/11/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	18	16	18	16	0.00
06/11/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	20	21	20	21	0.00
06/11/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	1952	1921	1952	1921	0.00
06/11/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	3935	3903	3935	3903	0.00
06/11/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	5933	5901	5933	5901	0.00
06/11/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	7933	7901	7933	7901	0.00
06/11/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	4168	4200	4168	4200	0.00
06/11/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	3168	3200	3168	3200	0.00
06/11/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	2170	2202	2170	2202	0.00
06/11/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	1182	1213	1182	1213	0.00
06/11/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	15	13	15	13	0.00
06/11/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	22	23	22	23	0.00
06/11/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	1854	1823	1854	1823	0.00
06/11/2009	ZAAD On 15-March-10	10.80	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
06/11/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	3835	3803	3835	3803	0.00
06/11/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	5833	5801	5833	5801	0.00
06/11/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	7833	7801	7833	7801	0.00
06/11/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	521	545	521	545	0.00
06/11/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	214	204	214	204	0.00
06/11/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4507	4541	4507	4541	0.00
06/11/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3507	3541	3507	3541	0.00
06/11/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2511	2544	2511	2544	0.00
06/11/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1523	1557	1523	1557	0.00
06/11/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	16	16	16	16	0.00
06/11/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	88	92	88	92	0.00
06/11/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1581	1552	1581	1552	0.00
06/11/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	12	13	12	13	0.00
06/11/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3505	3472	3505	3472	0.00
06/11/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5496	5462	5496	5462	0.00
06/11/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7494	7460	7494	7460	0.00
06/11/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4457	4491	4457	4491	0.00
06/11/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3457	3491	3457	3491	0.00
06/11/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2461	2495	2461	2495	0.00
06/11/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1474	1508	1474	1508	0.00
06/11/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	17	17	17	17	0.00
06/11/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	84	89	84	89	0.00
06/11/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1627	1598	1627	1598	0.00
06/11/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	11	12	11	12	0.00
06/11/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3555	3522	3555	3522	0.00
06/11/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5546	5512	5546	5512	0.00
06/11/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7544	7510	7544	7510	0.00
06/11/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4407	4441	4407	4441	0.00
06/11/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3407	3441	3407	3441	0.00
06/11/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2411	2445	2411	2445	0.00
06/11/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1425	1459	1425	1459	0.00
06/11/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	19	18	19	18	0.00
06/11/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	81	86	81	86	0.00
06/11/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1674	1645	1674	1645	0.00
06/11/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	11	12	11	12	0.00
06/11/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3604	3571	3604	3571	0.00
06/11/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5596	5562	5596	5562	0.00
06/11/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7594	7560	7594	7560	0.00
06/11/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4357	4391	4357	4391	0.00
06/11/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3357	3391	3357	3391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2362	2395	2362	2395	0.00
06/11/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	5	5	5	5	0.00
06/11/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1377	1411	1377	1411	0.00
06/11/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	20	20	20	20	0.00
06/11/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	78	82	78	82	0.00
06/11/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1721	1692	1721	1692	0.00
06/11/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	10	11	10	11	0.00
06/11/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3653	3620	3653	3620	0.00
06/11/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5646	5612	5646	5612	0.00
06/11/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7644	7610	7644	7610	0.00
06/11/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4207	4241	4207	4241	0.00
06/11/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3208	3241	3208	3241	0.00
06/11/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	1	0	1	0	0.00
06/11/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2213	2247	2213	2247	0.00
06/11/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	6	6	6	6	0.00
06/11/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1231	1265	1231	1265	0.00
06/11/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	24	25	24	25	0.00
06/11/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	70	74	70	74	0.00
06/11/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	1863	1833	1863	1833	0.00
06/11/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	9	10	9	10	0.00
06/11/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	3802	3769	3802	3769	0.00
06/11/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	5796	5762	5796	5762	0.00
06/11/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	7794	7760	7794	7760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	4107	4141	4107	4141	0.00
06/11/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	3108	3141	3108	3141	0.00
06/11/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	2114	2148	2114	2148	0.00
06/11/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	7	7	7	7	0.00
06/11/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	1135	1169	1135	1169	0.00
06/11/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	28	28	28	28	0.00
06/11/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	65	69	65	69	0.00
06/11/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	1958	1928	1958	1928	0.00
06/11/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	8	9	8	9	0.00
06/11/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	3901	3868	3901	3868	0.00
06/11/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	5896	5862	5896	5862	0.00
06/11/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	7894	7860	7894	7860	0.00
06/11/2009	ZAAD On 14-June-10	2.75	Call	Currency Future	4257	4291	4257	4291	0.00
06/11/2009	ZAAD On 14-June-10	2.75	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.75	Call	Currency Future	3258	3291	3258	3291	0.00
06/11/2009	ZAAD On 14-June-10	3.75	Put	Currency Future	1	0	1	0	0.00
06/11/2009	ZAAD On 14-June-10	4.75	Call	Currency Future	2263	2296	2263	2296	0.00
06/11/2009	ZAAD On 14-June-10	4.75	Put	Currency Future	6	5	6	5	0.00
06/11/2009	ZAAD On 14-June-10	5.75	Call	Currency Future	1280	1314	1280	1314	0.00
06/11/2009	ZAAD On 14-June-10	5.75	Put	Currency Future	23	23	23	23	0.00
06/11/2009	ZAAD On 14-June-10	8.75	Call	Currency Future	73	76	73	76	0.00
06/11/2009	ZAAD On 14-June-10	8.75	Put	Currency Future	1816	1786	1816	1786	0.00
06/11/2009	ZAAD On 14-June-10	10.75	Call	Currency Future	9	10	9	10	0.00
06/11/2009	ZAAD On 14-June-10	10.75	Put	Currency Future	3752	3719	3752	3719	0.00
06/11/2009	ZAAD On 14-June-10	12.75	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
06/11/2009	ZAAD On 14-June-10	12.75	Put	Currency Future	5746	5712	5746	5712	0.00
06/11/2009	ZAAD On 14-June-10	14.75	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.75	Put	Currency Future	7744	7710	7744	7710	0.00
06/11/2009	ZAAD On 14-June-10	2.85	Call	Currency Future	4157	4191	4157	4191	0.00
06/11/2009	ZAAD On 14-June-10	2.85	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.85	Call	Currency Future	3158	3191	3158	3191	0.00
06/11/2009	ZAAD On 14-June-10	3.85	Put	Currency Future	1	0	1	0	0.00
06/11/2009	ZAAD On 14-June-10	4.85	Call	Currency Future	2164	2197	2164	2197	0.00
06/11/2009	ZAAD On 14-June-10	4.85	Put	Currency Future	7	6	7	6	0.00
06/11/2009	ZAAD On 14-June-10	5.85	Call	Currency Future	1183	1217	1183	1217	0.00
06/11/2009	ZAAD On 14-June-10	5.85	Put	Currency Future	26	26	26	26	0.00
06/11/2009	ZAAD On 14-June-10	8.85	Call	Currency Future	68	71	68	71	0.00
06/11/2009	ZAAD On 14-June-10	8.85	Put	Currency Future	1911	1880	1911	1880	0.00
06/11/2009	ZAAD On 14-June-10	10.85	Call	Currency Future	8	9	8	9	0.00
06/11/2009	ZAAD On 14-June-10	10.85	Put	Currency Future	3851	3818	3851	3818	0.00
06/11/2009	ZAAD On 14-June-10	12.85	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.85	Put	Currency Future	5846	5812	5846	5812	0.00
06/11/2009	ZAAD On 14-June-10	14.85	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.85	Put	Currency Future	7844	7810	7844	7810	0.00
06/11/2009	ZAAD On 14-June-10	2.95	Call	Currency Future	4057	4091	4057	4091	0.00
06/11/2009	ZAAD On 14-June-10	2.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	3.95	Call	Currency Future	3058	3092	3058	3092	0.00
06/11/2009	ZAAD On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	4.95	Call	Currency Future	2065	2098	2065	2098	0.00
06/11/2009	ZAAD On 14-June-10	4.95	Put	Currency Future	8	7	8	7	0.00
06/11/2009	ZAAD On 14-June-10	5.95	Call	Currency Future	1087	1121	1087	1121	0.00
06/11/2009	ZAAD On 14-June-10	5.95	Put	Currency Future	30	31	30	31	0.00
06/11/2009	ZAAD On 14-June-10	8.95	Call	Currency Future	63	66	63	66	0.00
06/11/2009	ZAAD On 14-June-10	8.95	Put	Currency Future	2006	1976	2006	1976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	10.95	Call	Currency Future	8	8	8	8	0.00
06/11/2009	ZAAD On 14-June-10	10.95	Put	Currency Future	3951	3917	3951	3917	0.00
06/11/2009	ZAAD On 14-June-10	12.95	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 14-June-10	12.95	Put	Currency Future	5946	5912	5946	5912	0.00
06/11/2009	ZAAD On 14-June-10	14.95	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	14.95	Put	Currency Future	7944	7910	7944	7910	0.00
06/11/2009	ZAAD On 15-March-10	3.00	Call	Currency Future	3968	4000	3968	4000	0.00
06/11/2009	ZAAD On 15-March-10	3.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.00	Call	Currency Future	2968	3000	2968	3000	0.00
06/11/2009	ZAAD On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	5.00	Call	Currency Future	1971	2003	1971	2003	0.00
06/11/2009	ZAAD On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	9.00	Call	Currency Future	17	19	17	19	0.00
06/11/2009	ZAAD On 15-March-10	9.00	Put	Currency Future	2050	2019	2050	2019	0.00
06/11/2009	ZAAD On 15-March-10	11.00	Call	Currency Future	3	3	3	3	0.00
06/11/2009	ZAAD On 15-March-10	11.00	Put	Currency Future	4035	4003	4035	4003	0.00
06/11/2009	ZAAD On 15-March-10	13.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	13.00	Put	Currency Future	6033	6001	6033	6001	0.00
06/11/2009	ZAAD On 15-March-10	15.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	15.00	Put	Currency Future	8033	8001	8033	8001	0.00
06/11/2009	ZAAD On 14-June-10	3.00	Call	Currency Future	4007	4041	4007	4041	0.00
06/11/2009	ZAAD On 14-June-10	3.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.00	Call	Currency Future	3008	3042	3008	3042	0.00
06/11/2009	ZAAD On 14-June-10	4.00	Put	Currency Future	2	1	2	1	0.00
06/11/2009	ZAAD On 14-June-10	5.00	Call	Currency Future	2015	2049	2015	2049	0.00
06/11/2009	ZAAD On 14-June-10	5.00	Put	Currency Future	8	8	8	8	0.00
06/11/2009	ZAAD On 14-June-10	6.00	Call	Currency Future	1039	1074	1039	1074	0.00
06/11/2009	ZAAD On 14-June-10	6.00	Put	Currency Future	32	33	32	33	0.00
06/11/2009	ZAAD On 14-June-10	9.00	Call	Currency Future	61	64	61	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	9.00	Put	Currency Future	2054	2024	2054	2024	0.00
06/11/2009	ZAAD On 14-June-10	11.00	Call	Currency Future	7	8	7	8	0.00
06/11/2009	ZAAD On 14-June-10	11.00	Put	Currency Future	4000	3967	4000	3967	0.00
06/11/2009	ZAAD On 14-June-10	13.00	Call	Currency Future	2	3	2	3	0.00
06/11/2009	ZAAD On 14-June-10	13.00	Put	Currency Future	5996	5962	5996	5962	0.00
06/11/2009	ZAAD On 14-June-10	15.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	15.00	Put	Currency Future	7994	7960	7994	7960	0.00
06/11/2009	ZAAD On 14-December-09	3.00	Call	Currency Future	3919	3951	3919	3951	0.00
06/11/2009	ZAAD On 14-December-09	3.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.00	Call	Currency Future	2919	2951	2919	2951	0.00
06/11/2009	ZAAD On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	1919	1951	1919	1951	0.00
06/11/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	2082	2051	2082	2051	0.00
06/11/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	4081	4050	4081	4050	0.00
06/11/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	6081	6050	6081	6050	0.00
06/11/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	8081	8050	8081	8050	0.00
06/11/2009	ZAAD On 15-March-10	3.05	Call	Currency Future	3918	3950	3918	3950	0.00
06/11/2009	ZAAD On 15-March-10	3.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.05	Call	Currency Future	2918	2950	2918	2950	0.00
06/11/2009	ZAAD On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	5.05	Call	Currency Future	1921	1953	1921	1953	0.00
06/11/2009	ZAAD On 15-March-10	5.05	Put	Currency Future	4	3	4	3	0.00
06/11/2009	ZAAD On 15-March-10	9.05	Call	Currency Future	16	18	16	18	0.00
06/11/2009	ZAAD On 15-March-10	9.05	Put	Currency Future	2099	2068	2099	2068	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	11.05	Call	Currency Future	2	3	2	3	0.00
06/11/2009	ZAAD On 15-March-10	11.05	Put	Currency Future	4085	4053	4085	4053	0.00
06/11/2009	ZAAD On 15-March-10	13.05	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	13.05	Put	Currency Future	6083	6051	6083	6051	0.00
06/11/2009	ZAAD On 15-March-10	15.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	15.05	Put	Currency Future	8083	8051	8083	8051	0.00
06/11/2009	ZAAD On 14-June-10	3.10	Call	Currency Future	3907	3941	3907	3941	0.00
06/11/2009	ZAAD On 14-June-10	3.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.10	Call	Currency Future	2909	2943	2909	2943	0.00
06/11/2009	ZAAD On 14-June-10	4.10	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	5.10	Call	Currency Future	1917	1950	1917	1950	0.00
06/11/2009	ZAAD On 14-June-10	5.10	Put	Currency Future	10	9	10	9	0.00
06/11/2009	ZAAD On 14-June-10	6.10	Call	Currency Future	952	983	952	983	0.00
06/11/2009	ZAAD On 14-June-10	6.10	Put	Currency Future	46	42	46	42	0.00
06/11/2009	ZAAD On 14-June-10	9.10	Call	Currency Future	55	59	55	59	0.00
06/11/2009	ZAAD On 14-June-10	9.10	Put	Currency Future	2148	2118	2148	2118	0.00
06/11/2009	ZAAD On 14-June-10	11.10	Call	Currency Future	7	7	7	7	0.00
06/11/2009	ZAAD On 14-June-10	11.10	Put	Currency Future	4100	4066	4100	4066	0.00
06/11/2009	ZAAD On 14-June-10	13.10	Call	Currency Future	2	3	2	3	0.00
06/11/2009	ZAAD On 14-June-10	13.10	Put	Currency Future	6095	6062	6095	6062	0.00
06/11/2009	ZAAD On 14-June-10	15.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	15.10	Put	Currency Future	8094	8060	8094	8060	0.00
06/11/2009	ZAAD On 14-December-09	3.05	Call	Currency Future	3869	3900	3869	3900	0.00
06/11/2009	ZAAD On 14-December-09	3.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.05	Call	Currency Future	2869	2901	2869	2901	0.00
06/11/2009	ZAAD On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	2132	2101	2132	2101	0.00
06/11/2009	ZAAD On 14-December-09	13.05	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
06/11/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	6131	6100	6131	6100	0.00
06/11/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	8131	8100	8131	8100	0.00
06/11/2009	ZAAD On 15-March-10	3.10	Call	Currency Future	3868	3900	3868	3900	0.00
06/11/2009	ZAAD On 15-March-10	3.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.10	Call	Currency Future	2868	2900	2868	2900	0.00
06/11/2009	ZAAD On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	5.10	Call	Currency Future	1872	1904	1872	1904	0.00
06/11/2009	ZAAD On 15-March-10	5.10	Put	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 15-March-10	9.10	Call	Currency Future	15	17	15	17	0.00
06/11/2009	ZAAD On 15-March-10	9.10	Put	Currency Future	2148	2117	2148	2117	0.00
06/11/2009	ZAAD On 15-March-10	11.10	Call	Currency Future	2	3	2	3	0.00
06/11/2009	ZAAD On 15-March-10	11.10	Put	Currency Future	4135	4103	4135	4103	0.00
06/11/2009	ZAAD On 15-March-10	13.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	13.10	Put	Currency Future	6133	6101	6133	6101	0.00
06/11/2009	ZAAD On 15-March-10	15.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	15.10	Put	Currency Future	8133	8101	8133	8101	0.00
06/11/2009	ZAAD On 14-June-10	3.15	Call	Currency Future	3857	3891	3857	3891	0.00
06/11/2009	ZAAD On 14-June-10	3.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.15	Call	Currency Future	2859	2893	2859	2893	0.00
06/11/2009	ZAAD On 14-June-10	4.15	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	5.15	Call	Currency Future	1867	1901	1867	1901	0.00
06/11/2009	ZAAD On 14-June-10	5.15	Put	Currency Future	10	10	10	10	0.00
06/11/2009	ZAAD On 14-June-10	6.15	Call	Currency Future	910	941	910	941	0.00
06/11/2009	ZAAD On 14-June-10	6.15	Put	Currency Future	54	50	54	50	0.00
06/11/2009	ZAAD On 14-June-10	9.15	Call	Currency Future	52	56	52	56	0.00
06/11/2009	ZAAD On 14-June-10	9.15	Put	Currency Future	2195	2165	2195	2165	0.00
06/11/2009	ZAAD On 14-June-10	11.15	Call	Currency Future	6	7	6	7	0.00
06/11/2009	ZAAD On 14-June-10	11.15	Put	Currency Future	4150	4116	4150	4116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	13.15	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	13.15	Put	Currency Future	6145	6112	6145	6112	0.00
06/11/2009	ZAAD On 14-June-10	15.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	15.15	Put	Currency Future	8144	8110	8144	8110	0.00
06/11/2009	ZAAD On 14-December-09	3.10	Call	Currency Future	3819	3851	3819	3851	0.00
06/11/2009	ZAAD On 14-December-09	3.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.10	Call	Currency Future	2819	2851	2819	2851	0.00
06/11/2009	ZAAD On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	2182	2151	2182	2151	0.00
06/11/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	6181	6150	6181	6150	0.00
06/11/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	8181	8150	8181	8150	0.00
06/11/2009	ZAAD On 15-March-10	3.15	Call	Currency Future	3818	3850	3818	3850	0.00
06/11/2009	ZAAD On 15-March-10	3.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.15	Call	Currency Future	2818	2850	2818	2850	0.00
06/11/2009	ZAAD On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	5.15	Call	Currency Future	1822	1854	1822	1854	0.00
06/11/2009	ZAAD On 15-March-10	5.15	Put	Currency Future	4	4	4	4	0.00
06/11/2009	ZAAD On 15-March-10	9.15	Call	Currency Future	15	16	15	16	0.00
06/11/2009	ZAAD On 15-March-10	9.15	Put	Currency Future	2197	2166	2197	2166	0.00
06/11/2009	ZAAD On 15-March-10	11.15	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 15-March-10	11.15	Put	Currency Future	4185	4153	4185	4153	0.00
06/11/2009	ZAAD On 15-March-10	13.15	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	13.15	Put	Currency Future	6183	6151	6183	6151	0.00
06/11/2009	ZAAD On 15-March-10	15.15	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	15.15	Put	Currency Future	8183	8151	8183	8151	0.00
06/11/2009	ZAAD On 14-June-10	3.20	Call	Currency Future	3807	3841	3807	3841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 14-June-10	3.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.20	Call	Currency Future	2809	2843	2809	2843	0.00
06/11/2009	ZAAD On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	5.20	Call	Currency Future	1818	1851	1818	1851	0.00
06/11/2009	ZAAD On 14-June-10	5.20	Put	Currency Future	11	11	11	11	0.00
06/11/2009	ZAAD On 14-June-10	6.20	Call	Currency Future	870	899	870	899	0.00
06/11/2009	ZAAD On 14-June-10	6.20	Put	Currency Future	63	58	63	58	0.00
06/11/2009	ZAAD On 14-June-10	9.20	Call	Currency Future	49	53	49	53	0.00
06/11/2009	ZAAD On 14-June-10	9.20	Put	Currency Future	2242	2212	2242	2212	0.00
06/11/2009	ZAAD On 14-June-10	11.20	Call	Currency Future	6	7	6	7	0.00
06/11/2009	ZAAD On 14-June-10	11.20	Put	Currency Future	4199	4166	4199	4166	0.00
06/11/2009	ZAAD On 14-June-10	13.20	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	13.20	Put	Currency Future	6195	6162	6195	6162	0.00
06/11/2009	ZAAD On 14-June-10	15.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-June-10	15.20	Put	Currency Future	8194	8160	8194	8160	0.00
06/11/2009	ZAAD On 14-December-09	3.20	Call	Currency Future	3719	3751	3719	3751	0.00
06/11/2009	ZAAD On 14-December-09	3.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.20	Call	Currency Future	2719	2751	2719	2751	0.00
06/11/2009	ZAAD On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	1719	1751	1719	1751	0.00
06/11/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	2282	2251	2282	2251	0.00
06/11/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	4281	4250	4281	4250	0.00
06/11/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	6281	6250	6281	6250	0.00
06/11/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	8281	8250	8281	8250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	ZAAD On 15-March-10	3.25	Call	Currency Future	3718	3750	3718	3750	0.00
06/11/2009	ZAAD On 15-March-10	3.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	4.25	Call	Currency Future	2718	2750	2718	2750	0.00
06/11/2009	ZAAD On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	5.25	Call	Currency Future	1723	1755	1723	1755	0.00
06/11/2009	ZAAD On 15-March-10	5.25	Put	Currency Future	5	5	5	5	0.00
06/11/2009	ZAAD On 15-March-10	9.25	Call	Currency Future	13	14	13	14	0.00
06/11/2009	ZAAD On 15-March-10	9.25	Put	Currency Future	2295	2264	2295	2264	0.00
06/11/2009	ZAAD On 15-March-10	11.25	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 15-March-10	11.25	Put	Currency Future	4284	4253	4284	4253	0.00
06/11/2009	ZAAD On 15-March-10	13.25	Call	Currency Future	1	1	1	1	0.00
06/11/2009	ZAAD On 15-March-10	13.25	Put	Currency Future	6283	6251	6283	6251	0.00
06/11/2009	ZAAD On 15-March-10	15.25	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 15-March-10	15.25	Put	Currency Future	8283	8251	8283	8251	0.00
06/11/2009	ZAAD On 14-June-10	3.25	Call	Currency Future	3757	3791	3757	3791	0.00
06/11/2009	ZAAD On 14-June-10	3.25	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.25	Call	Currency Future	2759	2793	2759	2793	0.00
06/11/2009	ZAAD On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	5.25	Call	Currency Future	1769	1802	1769	1802	0.00
06/11/2009	ZAAD On 14-June-10	5.25	Put	Currency Future	12	11	12	11	0.00
06/11/2009	ZAAD On 14-June-10	6.25	Call	Currency Future	830	859	830	859	0.00
06/11/2009	ZAAD On 14-June-10	6.25	Put	Currency Future	73	68	73	68	0.00
06/11/2009	ZAAD On 14-June-10	9.25	Call	Currency Future	46	50	46	50	0.00
06/11/2009	ZAAD On 14-June-10	9.25	Put	Currency Future	2290	2259	2290	2259	0.00
06/11/2009	ZAAD On 14-June-10	11.25	Call	Currency Future	6	7	6	7	0.00
06/11/2009	ZAAD On 14-June-10	11.25	Put	Currency Future	4249	4216	4249	4216	0.00
06/11/2009	ZAAD On 14-June-10	13.25	Call	Currency Future	2	2	2	2	0.00
06/11/2009	ZAAD On 14-June-10	13.25	Put	Currency Future	6245	6212	6245	6212	0.00
06/11/2009	ZAAD On 14-June-10	15.25	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
06/11/2009	ZAAD On 14-June-10	15.25	Put	Currency Future	8244	8210	8244	8210	0.00
06/11/2009	ZAAD On 14-December-09	2.95	Call	Currency Future	3969	0	3969	0	0.00
06/11/2009	ZAAD On 14-December-09	2.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	3.95	Call	Currency Future	2969	0	2969	0	0.00
06/11/2009	ZAAD On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	1969	0	1969	0	0.00
06/11/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	974	0	974	0	0.00
06/11/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	5	0	5	0	0.00
06/11/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	1	0	1	0	0.00
06/11/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	2032	0	2032	0	0.00
06/11/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	4031	0	4031	0	0.00
06/11/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	6031	0	6031	0	0.00
06/11/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	8031	0	8031	0	0.00
06/11/2009	ZAAD On 14-June-10	3.05	Call	Currency Future	3957	0	3957	0	0.00
06/11/2009	ZAAD On 14-June-10	3.05	Put	Currency Future	0	0	0	0	0.00
06/11/2009	ZAAD On 14-June-10	4.05	Call	Currency Future	2959	0	2959	0	0.00
06/11/2009	ZAAD On 14-June-10	4.05	Put	Currency Future	2	0	2	0	0.00
06/11/2009	ZAAD On 14-June-10	5.05	Call	Currency Future	1966	0	1966	0	0.00
06/11/2009	ZAAD On 14-June-10	5.05	Put	Currency Future	9	0	9	0	0.00
06/11/2009	ZAAD On 14-June-10	6.05	Call	Currency Future	995	0	995	0	0.00
06/11/2009	ZAAD On 14-June-10	6.05	Put	Currency Future	38	0	38	0	0.00
06/11/2009	ZAAD On 14-June-10	9.05	Call	Currency Future	58	0	58	0	0.00
06/11/2009	ZAAD On 14-June-10	9.05	Put	Currency Future	2101	0	2101	0	0.00
06/11/2009	ZAAD On 14-June-10	11.05	Call	Currency Future	7	0	7	0	0.00
06/11/2009	ZAAD On 14-June-10	11.05	Put	Currency Future	4050	0	4050	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
06/11/2009	ZAAD On 14-June-10	13.05	Call	Currency Future	2	0	2	0	0.00
06/11/2009	ZAAD On 14-June-10	13.05	Put	Currency Future	6046	0	6046	0	0.00
06/11/2009	ZAAD On 14-June-10	15.05	Call	Currency Future	1	0	1	0	0.00
06/11/2009	ZAAD On 14-June-10	15.05	Put	Currency Future	8044	0	8044	0	0.00