



Derivatives Monthly Statistics Report

For March 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10			Currency Future	10.0500	10.2904	10.0453	10.2904	0.00
31/03/2009	\$ / R On 12-June-09			Currency Future	9.6500	9.8912	9.6547	9.8912	146,741.00
31/03/2009	\$ / R On 14-June-10			Currency Future	10.1400	10.3793	10.1367	10.3793	0.00
31/03/2009	\$ / R On 14-September-09			Currency Future	9.7900	10.0322	9.7929	10.0322	2,523.00
31/03/2009	\$ / R On 14-December-09			Currency Future	9.9200	10.1597	9.9177	10.1597	615.00
31/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	954	1063	954	1063	0.00
31/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1209	1073	1209	1073	0.00
31/03/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	369	463	369	463	0.00
31/03/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	614	472	614	472	0.00
31/03/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1095	1195	1095	1195	0.00
31/03/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	1359	1215	1359	1215	0.00
31/03/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	612	712	612	712	0.00
31/03/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	869	730	869	730	0.00
31/03/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	802	904	802	904	0.00
31/03/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1034	894	1034	894	0.00
31/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1023	1141	1023	1141	0.00
31/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1078	951	1078	951	0.00
31/03/2009	\$ / R On 12-June-09	9.75	Call	Currency Future	420	527	420	527	0.00
31/03/2009	\$ / R On 12-June-09	9.75	Put	Currency Future	515	386	515	386	0.00
31/03/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	1164	1271	1164	1271	0.00
31/03/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	1228	1092	1228	1092	0.00
31/03/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	510	591	510	591	600.00
31/03/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	1117	959	1117	959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	682	794	682	794	0.00
31/03/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	739	611	739	611	0.00
31/03/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	854	960	854	960	0.00
31/03/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	936	800	936	800	0.00
31/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1079	1204	1079	1204	0.00
31/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	984	864	984	864	0.00
31/03/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	242	304	242	304	200.00
31/03/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	988	813	988	813	0.00
31/03/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	501	628	501	628	0.00
31/03/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	396	286	396	286	0.00
31/03/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1220	1332	1220	1332	0.00
31/03/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1133	1003	1133	1003	0.00
31/03/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	740	858	740	858	0.00
31/03/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	648	526	648	526	0.00
31/03/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	909	1021	909	1021	0.00
31/03/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	842	711	842	711	0.00
31/03/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	479	600	479	600	0.00
31/03/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	425	309	425	309	0.00
31/03/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	459	574	459	574	1.00
31/03/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	454	333	454	333	0.00
31/03/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	385	484	385	484	1.00
31/03/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	580	443	580	443	0.00
31/03/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	1239	1353	1239	1353	0.00
31/03/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1102	974	1102	974	0.00
31/03/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	677	733	677	733	26,596.00
31/03/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	2691	2503	2691	2503	0.00
31/03/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1497	1636	1497	1636	26,596.00
31/03/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	761	657	761	657	0.00
31/03/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	928	1042	928	1042	0.00
31/03/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	810	682	810	682	0.00
31/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	1079	1204	1079	1204	0.00
31/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	984	864	984	864	0.00
31/03/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	479	600	479	600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	425	309	425	309	0.00
31/03/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	720	835	720	835	0.00
31/03/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	677	553	677	553	0.00
31/03/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	909	1021	909	1021	0.00
31/03/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	842	711	842	711	0.00
31/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1005	1121	1005	1121	0.00
31/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1110	981	1110	981	0.00
31/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	514	569	514	569	27,539.00
31/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	2768	2578	2768	2578	0.00
31/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	1119	1249	1119	1249	27,539.00
31/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	924	809	924	809	0.00
31/03/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	402	505	402	505	0.00
31/03/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	547	414	547	414	0.00
31/03/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	663	773	663	773	0.00
31/03/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	770	640	770	640	0.00
31/03/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	836	941	836	941	0.00
31/03/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	969	831	969	831	0.00
31/03/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	358	402	358	402	114.00
31/03/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	2740	2543	2740	2543	0.00
31/03/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	891	1000	891	1000	10,115.00
31/03/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	873	740	873	740	0.00
31/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	1005	1121	1005	1121	0.00
31/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1110	981	1110	981	0.00
31/03/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	663	773	663	773	0.00
31/03/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	770	640	770	640	0.00
31/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	891	993	891	993	0.00
31/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1345	1202	1345	1202	0.00
31/03/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	311	390	311	390	2,000.00
31/03/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	756	599	756	599	0.00
31/03/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	551	640	551	640	0.00
31/03/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	1008	858	1008	858	0.00
31/03/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	738	832	738	832	0.00
31/03/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	1171	1022	1171	1022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	876	976	876	976	0.00
31/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1380	1236	1380	1236	0.00
31/03/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	298	374	298	374	0.00
31/03/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	793	633	793	633	0.00
31/03/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	177	221	177	221	220.00
31/03/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	1322	1129	1322	1129	0.00
31/03/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	536	623	536	623	0.00
31/03/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	1044	891	1044	891	0.00
31/03/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	709	799	709	799	0.00
31/03/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	1241	1089	1241	1089	0.00
31/03/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	906	1010	906	1010	0.00
31/03/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1311	1169	1311	1169	0.00
31/03/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	311	390	311	390	0.00
31/03/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	756	599	756	599	0.00
31/03/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	286	359	286	359	0.00
31/03/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	831	667	831	667	0.00
31/03/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	523	607	523	607	0.00
31/03/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	1080	925	1080	925	0.00
31/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	861	960	861	960	0.00
31/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1416	1269	1416	1269	0.00
31/03/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	286	359	286	359	0.00
31/03/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	831	667	831	667	0.00
31/03/2009	\$ / R On 12-June-09	10.50	Call	Currency Future	224	280	224	280	2,500.00
31/03/2009	\$ / R On 12-June-09	10.50	Put	Currency Future	1069	889	1069	889	0.00
31/03/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	523	607	523	607	0.00
31/03/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	1080	925	1080	925	0.00
31/03/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	695	783	695	783	0.00
31/03/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	1277	1123	1277	1123	0.00
31/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	819	913	819	913	0.00
31/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1524	1372	1524	1372	0.00
31/03/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	252	317	252	317	0.00
31/03/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	948	775	948	775	0.00
31/03/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	476	558	476	558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	1183	1026	1183	1026	0.00
31/03/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	667	752	667	752	0.00
31/03/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	1350	1192	1350	1192	0.00
31/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	755	840	755	840	0.00
31/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1709	1550	1709	1550	0.00
31/03/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	215	269	215	269	0.00
31/03/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	1110	928	1110	928	0.00
31/03/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	415	488	415	488	0.00
31/03/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	1322	1156	1322	1156	0.00
31/03/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	617	694	617	694	0.00
31/03/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	1499	1335	1499	1335	0.00
31/03/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	697	776	697	776	0.00
31/03/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1902	1735	1902	1735	0.00
31/03/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	348	411	348	411	0.00
31/03/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	1505	1328	1505	1328	0.00
31/03/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	561	631	561	631	0.00
31/03/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	1693	1521	1693	1521	0.00
31/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	708	788	708	788	0.00
31/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1863	1698	1863	1698	0.00
31/03/2009	\$ / R On 12-June-09	12.00	Call	Currency Future	46	66	46	66	0.00
31/03/2009	\$ / R On 12-June-09	12.00	Put	Currency Future	2391	2175	2391	2175	0.00
31/03/2009	\$ / R On 12-June-09	12.80	Call	Currency Future	16	24	16	24	0.00
31/03/2009	\$ / R On 12-June-09	12.80	Put	Currency Future	3161	2933	3161	2933	0.00
31/03/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	68	82	68	82	0.00
31/03/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	3275	3050	3275	3050	0.00
31/03/2009	\$ / R On 12-June-09	10.70	Call	Currency Future	191	239	191	239	0.00
31/03/2009	\$ / R On 12-June-09	10.70	Put	Currency Future	1236	1047	1236	1047	0.00
31/03/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	374	440	374	440	0.00
31/03/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	1431	1258	1431	1258	0.00
31/03/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	572	643	572	643	0.00
31/03/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	1654	1483	1654	1483	0.00
31/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	731	814	731	814	0.00
31/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1786	1623	1786	1623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	199	248	199	248	0.00
31/03/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	1194	1007	1194	1007	0.00
31/03/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	387	456	387	456	0.00
31/03/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	1394	1223	1394	1223	0.00
31/03/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	594	668	594	668	0.00
31/03/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	1576	1408	1576	1408	0.00
31/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	719	801	719	801	0.00
31/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1824	1660	1824	1660	0.00
31/03/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	207	258	207	258	0.00
31/03/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	1152	967	1152	967	0.00
31/03/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	401	472	401	472	0.00
31/03/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	1358	1189	1358	1189	0.00
31/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	792	883	792	883	0.00
31/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1597	1442	1597	1442	0.00
31/03/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	263	330	263	330	0.00
31/03/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	908	739	908	739	0.00
31/03/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	493	576	493	576	0.00
31/03/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	1150	994	1150	994	0.00
31/03/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	324	407	324	407	0.00
31/03/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	720	566	720	566	0.00
31/03/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	565	657	565	657	0.00
31/03/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	972	825	972	825	0.00
31/03/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	754	849	754	849	0.00
31/03/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	1136	990	1136	990	0.00
31/03/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	723	815	723	815	0.00
31/03/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	1206	1056	1206	1056	0.00
31/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	806	897	806	897	0.00
31/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1560	1407	1560	1407	0.00
31/03/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	654	737	654	737	0.00
31/03/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	1387	1227	1387	1227	0.00
31/03/2009	\$ / R On 12-June-09	10.45	Call	Currency Future	233	292	233	292	0.00
31/03/2009	\$ / R On 12-June-09	10.45	Put	Currency Future	1028	850	1028	850	0.00
31/03/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	445	522	445	522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	1252	1090	1252	1090	0.00
31/03/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	629	708	629	708	0.00
31/03/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	1461	1298	1461	1298	0.00
31/03/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	430	505	430	505	0.00
31/03/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	1287	1122	1287	1122	0.00
31/03/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	617	694	617	694	0.00
31/03/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	1499	1335	1499	1335	0.00
31/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	767	854	767	854	0.00
31/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1672	1514	1672	1514	0.00
31/03/2009	\$ / R On 12-June-09	10.25	Call	Currency Future	274	344	274	344	0.00
31/03/2009	\$ / R On 12-June-09	10.25	Put	Currency Future	869	703	869	703	0.00
31/03/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	1198	1353	1198	1353	0.00
31/03/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	480	393	480	393	1,000.00
31/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	743	827	743	827	0.00
31/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1747	1587	1747	1587	0.00
31/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	780	868	780	868	0.00
31/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1634	1478	1634	1478	0.00
31/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	833	928	833	928	0.00
31/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1487	1337	1487	1337	0.00
31/03/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	353	444	353	444	0.00
31/03/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	648	502	648	502	0.00
31/03/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	596	693	596	693	0.00
31/03/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	903	761	903	761	0.00
31/03/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	785	885	785	885	0.00
31/03/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	1068	926	1068	926	0.00
31/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	861	960	861	960	0.00
31/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1416	1269	1416	1269	0.00
31/03/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	645	752	645	752	0.00
31/03/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	803	670	803	670	0.00
31/03/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	819	922	819	922	0.00
31/03/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1001	862	1001	862	0.00
31/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	806	897	806	897	0.00
31/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1560	1407	1560	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	10.00	Call	Currency Future	338	425	338	425	0.00
31/03/2009	\$ / R On 12-June-09	10.00	Put	Currency Future	684	534	684	534	0.00
31/03/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	580	675	580	675	0.00
31/03/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	937	793	937	793	0.00
31/03/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	263	330	263	330	0.00
31/03/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	908	739	908	739	0.00
31/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	686	764	686	764	0.00
31/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1941	1773	1941	1773	0.00
31/03/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	657	731	657	731	0.00
31/03/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	2052	1881	2052	1881	0.00
31/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	676	752	676	752	0.00
31/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1980	1811	1980	1811	0.00
31/03/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	681	767	681	767	9,530.00
31/03/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	1313	1157	1313	1157	0.00
31/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	676	752	676	752	0.00
31/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1980	1811	1980	1811	0.00
31/03/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	252	317	252	317	0.00
31/03/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	948	775	948	775	0.00
31/03/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	460	540	460	540	0.00
31/03/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	1218	1057	1218	1057	0.00
31/03/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	642	722	642	722	0.00
31/03/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	1424	1263	1424	1263	0.00
31/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	665	740	665	740	0.00
31/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	2020	1850	2020	1850	0.00
31/03/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	242	304	242	304	0.00
31/03/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	988	813	988	813	0.00
31/03/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	445	522	445	522	0.00
31/03/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	1252	1090	1252	1090	0.00
31/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	617	686	617	686	0.00
31/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	2222	2045	2222	2045	0.00
31/03/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	199	248	199	248	0.00
31/03/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	1194	1007	1194	1007	0.00
31/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	655	729	655	729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	2060	1888	2060	1888	0.00
31/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	645	718	645	718	0.00
31/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	2100	1927	2100	1927	0.00
31/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	599	666	599	666	0.00
31/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	2304	2125	2304	2125	0.00
31/03/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	374	440	374	440	0.00
31/03/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	1431	1258	1431	1258	0.00
31/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	636	707	636	707	0.00
31/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	2140	1966	2140	1966	0.00
31/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	626	696	626	696	0.00
31/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	2181	2006	2181	2006	0.00
31/03/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	460	540	460	540	0.00
31/03/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	1218	1057	1218	1057	0.00
31/03/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	536	623	536	623	0.00
31/03/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	1044	891	1044	891	0.00
31/03/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	565	657	565	657	0.00
31/03/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	972	825	972	825	0.00
31/03/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	439	550	439	550	0.00
31/03/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	484	359	484	359	0.00
31/03/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	628	732	628	732	0.00
31/03/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	835	700	835	700	0.00
31/03/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	819	922	819	922	0.00
31/03/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1001	862	1001	862	0.00
31/03/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	324	407	324	407	0.00
31/03/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	720	566	720	566	0.00
31/03/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	269	319	269	319	0.00
31/03/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	1776	1587	1776	1587	0.00
31/03/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	284	321	284	321	9,530.00
31/03/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	3367	3161	3367	3161	0.00
31/03/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	207	258	207	258	0.00
31/03/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	1152	967	1152	967	0.00
31/03/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	215	269	215	269	0.00
31/03/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	1110	928	1110	928	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	541	607	541	607	0.00
31/03/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	1773	1598	1773	1598	0.00
31/03/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	551	619	551	619	0.00
31/03/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	1733	1559	1733	1559	0.00
31/03/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	164	204	164	204	0.00
31/03/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	1410	1213	1410	1213	0.00
31/03/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	512	575	512	575	0.00
31/03/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	1894	1715	1894	1715	0.00
31/03/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	531	596	531	596	0.00
31/03/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	1813	1637	1813	1637	0.00
31/03/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	358	402	358	402	10,100.00
31/03/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	2740	2543	2740	2543	0.00
31/03/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	142	183	142	183	0.00
31/03/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	1537	1341	1537	1341	0.00
31/03/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	458	516	458	516	0.00
31/03/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	2140	1956	2140	1956	0.00
31/03/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	127	170	127	170	0.00
31/03/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	1622	1429	1622	1429	0.00
31/03/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	475	535	475	535	0.00
31/03/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	2057	1875	2057	1875	0.00
31/03/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	171	212	171	212	0.00
31/03/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	1366	1171	1366	1171	0.00
31/03/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	177	221	177	221	0.00
31/03/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	1322	1129	1322	1129	0.00
31/03/2009	\$ / R On 12-June-09	10.95	Call	Currency Future	158	197	158	197	0.00
31/03/2009	\$ / R On 12-June-09	10.95	Put	Currency Future	1454	1256	1454	1256	0.00
31/03/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	101	139	101	139	0.00
31/03/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	1796	1598	1796	1598	0.00
31/03/2009	\$ / R On 12-June-09	11.65	Call	Currency Future	71	99	71	99	0.00
31/03/2009	\$ / R On 12-June-09	11.65	Put	Currency Future	2066	1858	2066	1858	0.00
31/03/2009	\$ / R On 12-June-09	11.70	Call	Currency Future	66	94	66	94	0.00
31/03/2009	\$ / R On 12-June-09	11.70	Put	Currency Future	2112	1903	2112	1903	0.00
31/03/2009	\$ / R On 12-June-09	11.85	Call	Currency Future	55	79	55	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	11.85	Put	Currency Future	2250	2038	2250	2038	0.00
31/03/2009	\$ / R On 12-June-09	11.20	Call	Currency Future	120	164	120	164	0.00
31/03/2009	\$ / R On 12-June-09	11.20	Put	Currency Future	1665	1473	1665	1473	0.00
31/03/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	171	212	171	212	0.00
31/03/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	1366	1171	1366	1171	0.00
31/03/2009	\$ / R On 12-June-09	9.50	Call	Currency Future	523	656	523	656	0.00
31/03/2009	\$ / R On 12-June-09	9.50	Put	Currency Future	368	265	368	265	0.00
31/03/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	369	463	369	463	0.00
31/03/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	614	472	614	472	0.00
31/03/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	402	505	402	505	0.00
31/03/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	547	414	547	414	0.00
31/03/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	571	717	571	717	0.00
31/03/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	316	226	316	226	0.00
31/03/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	852	1044	852	1044	0.00
31/03/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	147	102	147	102	0.00
31/03/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	852	1044	852	1044	0.00
31/03/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	147	102	147	102	0.00
31/03/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	966	1167	966	1167	0.00
31/03/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	112	76	112	76	0.00
31/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	1006	1210	1006	1210	0.00
31/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	101	68	101	68	0.00
31/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1046	1253	1046	1253	0.00
31/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	92	61	92	61	0.00
31/03/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	1129	1340	1129	1340	0.00
31/03/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	74	49	74	49	0.00
31/03/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1087	1296	1087	1296	0.00
31/03/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	83	55	83	55	0.00
31/03/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1258	1476	1258	1476	0.00
31/03/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	53	35	53	35	0.00
31/03/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1087	1296	1087	1296	0.00
31/03/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	83	55	83	55	0.00
31/03/2009	\$ / R On 12-June-09	8.85	Call	Currency Future	927	1125	927	1125	0.00
31/03/2009	\$ / R On 12-June-09	8.85	Put	Currency Future	123	84	123	84	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	1438	1662	1438	1662	0.00
31/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	33	21	33	21	0.00
31/03/2009	\$ / R On 12-June-09	8.35	Call	Currency Future	1347	1568	1347	1568	0.00
31/03/2009	\$ / R On 12-June-09	8.35	Put	Currency Future	42	27	42	27	0.00
31/03/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1172	1385	1172	1385	0.00
31/03/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	67	44	67	44	0.00
31/03/2009	\$ / R On 12-June-09	9.05	Call	Currency Future	780	965	780	965	0.00
31/03/2009	\$ / R On 12-June-09	9.05	Put	Currency Future	175	124	175	124	0.00
31/03/2009	\$ / R On 12-June-09	9.15	Call	Currency Future	715	889	715	889	0.00
31/03/2009	\$ / R On 12-June-09	9.15	Put	Currency Future	210	148	210	148	0.00
31/03/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	1392	1615	1392	1615	0.00
31/03/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	37	24	37	24	0.00
31/03/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	1302	1522	1302	1522	0.00
31/03/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	48	30	48	30	0.00
31/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1215	1430	1215	1430	0.00
31/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	60	39	60	39	0.00
31/03/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	889	1084	889	1084	0.00
31/03/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	135	93	135	93	0.00
31/03/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	815	1004	815	1004	0.00
31/03/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	161	113	161	113	0.00
31/03/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	747	926	747	926	0.00
31/03/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	192	135	192	135	0.00
31/03/2009	\$ / R On 12-June-09	8.05	Call	Currency Future	1624	1853	1624	1853	0.00
31/03/2009	\$ / R On 12-June-09	8.05	Put	Currency Future	19	12	19	12	0.00
31/03/2009	\$ / R On 12-June-09	8.15	Call	Currency Future	1530	1757	1530	1757	0.00
31/03/2009	\$ / R On 12-June-09	8.15	Put	Currency Future	25	16	25	16	0.00
31/03/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1172	1385	1172	1385	0.00
31/03/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	67	44	67	44	0.00
31/03/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1258	1476	1258	1476	0.00
31/03/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	53	35	53	35	0.00
31/03/2009	\$ / R On 12-June-09	8.20	Call	Currency Future	1484	1709	1484	1709	0.00
31/03/2009	\$ / R On 12-June-09	8.20	Put	Currency Future	29	18	29	18	0.00
31/03/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	1302	1522	1302	1522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	48	30	48	30	0.00
31/03/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	889	1084	889	1084	0.00
31/03/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	135	93	135	93	0.00
31/03/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	1129	1340	1129	1340	0.00
31/03/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	74	49	74	49	0.00
31/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1046	1253	1046	1253	0.00
31/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	92	61	92	61	0.00
31/03/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	966	1167	966	1167	0.00
31/03/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	112	76	112	76	0.00
31/03/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	747	926	747	926	0.00
31/03/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	192	135	192	135	0.00
31/03/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	684	852	684	852	0.00
31/03/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	229	161	229	161	0.00
31/03/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	624	781	624	781	0.00
31/03/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	270	190	270	190	0.00
31/03/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	684	852	684	852	0.00
31/03/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	229	161	229	161	0.00
31/03/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	439	550	439	550	0.00
31/03/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	484	359	484	359	0.00
31/03/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	624	781	624	781	0.00
31/03/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	270	190	270	190	0.00
31/03/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	571	717	571	717	0.00
31/03/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	316	226	316	226	0.00
31/03/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	501	628	501	628	0.00
31/03/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	396	286	396	286	0.00
31/03/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	298	374	298	374	0.00
31/03/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	793	633	793	633	0.00
31/03/2009	\$ / R On 12-June-09	10.75	Call	Currency Future	184	229	184	229	0.00
31/03/2009	\$ / R On 12-June-09	10.75	Put	Currency Future	1279	1088	1279	1088	0.00
31/03/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	127	170	127	170	0.00
31/03/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	1622	1429	1622	1429	0.00
31/03/2009	\$ / R On 12-June-09	11.25	Call	Currency Future	113	155	113	155	0.00
31/03/2009	\$ / R On 12-June-09	11.25	Put	Currency Future	1708	1514	1708	1514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	11.00	Call	Currency Future	150	190	150	190	0.00
31/03/2009	\$ / R On 12-June-09	11.00	Put	Currency Future	1495	1298	1495	1298	0.00
31/03/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	134	176	134	176	0.00
31/03/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	1579	1385	1579	1385	0.00
31/03/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	164	204	164	204	0.00
31/03/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	1410	1213	1410	1213	0.00
31/03/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	134	176	134	176	0.00
31/03/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	1579	1385	1579	1385	0.00
31/03/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	107	147	107	147	0.00
31/03/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	1752	1556	1752	1556	0.00
31/03/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	95	132	95	132	0.00
31/03/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	1840	1640	1840	1640	0.00
31/03/2009	\$ / R On 12-June-09	11.50	Call	Currency Future	84	118	84	118	0.00
31/03/2009	\$ / R On 12-June-09	11.50	Put	Currency Future	1930	1727	1930	1727	0.00
31/03/2009	\$ / R On 12-June-09	11.60	Call	Currency Future	75	105	75	105	0.00
31/03/2009	\$ / R On 12-June-09	11.60	Put	Currency Future	2020	1814	2020	1814	0.00
31/03/2009	\$ / R On 12-June-09	11.45	Call	Currency Future	90	125	90	125	0.00
31/03/2009	\$ / R On 12-June-09	11.45	Put	Currency Future	1885	1683	1885	1683	0.00
31/03/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	80	111	80	111	0.00
31/03/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	1975	1770	1975	1770	0.00
31/03/2009	\$ / R On 12-June-09	11.75	Call	Currency Future	62	89	62	89	0.00
31/03/2009	\$ / R On 12-June-09	11.75	Put	Currency Future	2158	1947	2158	1947	0.00
31/03/2009	\$ / R On 12-June-09	11.95	Call	Currency Future	49	70	49	70	0.00
31/03/2009	\$ / R On 12-June-09	11.95	Put	Currency Future	2344	2129	2344	2129	0.00
31/03/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	43	62	43	62	0.00
31/03/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	2438	2221	2438	2221	0.00
31/03/2009	\$ / R On 12-June-09	12.15	Call	Currency Future	38	55	38	55	0.00
31/03/2009	\$ / R On 12-June-09	12.15	Put	Currency Future	2533	2314	2533	2314	0.00
31/03/2009	\$ / R On 12-June-09	12.25	Call	Currency Future	33	49	33	49	0.00
31/03/2009	\$ / R On 12-June-09	12.25	Put	Currency Future	2628	2407	2628	2407	0.00
31/03/2009	\$ / R On 12-June-09	11.80	Call	Currency Future	59	83	59	83	0.00
31/03/2009	\$ / R On 12-June-09	11.80	Put	Currency Future	2204	1992	2204	1992	0.00
31/03/2009	\$ / R On 12-June-09	11.90	Call	Currency Future	52	74	52	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	11.90	Put	Currency Future	2297	2083	2297	2083	0.00
31/03/2009	\$ / R On 12-June-09	12.10	Call	Currency Future	40	58	40	58	0.00
31/03/2009	\$ / R On 12-June-09	12.10	Put	Currency Future	2485	2267	2485	2267	0.00
31/03/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	80	111	80	111	0.00
31/03/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	1975	1770	1975	1770	0.00
31/03/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	43	62	43	62	0.00
31/03/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	2438	2221	2438	2221	0.00
31/03/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	107	147	107	147	0.00
31/03/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	1752	1556	1752	1556	0.00
31/03/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	95	132	95	132	0.00
31/03/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	1840	1640	1840	1640	0.00
31/03/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	142	183	142	183	0.00
31/03/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	1537	1341	1537	1341	0.00
31/03/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	101	139	101	139	0.00
31/03/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	1796	1598	1796	1598	0.00
31/03/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	396	446	396	446	0.00
31/03/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	2479	2287	2479	2287	0.00
31/03/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	346	389	346	389	0.00
31/03/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	2828	2629	2828	2629	0.00
31/03/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	304	342	304	342	0.00
31/03/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	3186	2982	3186	2982	0.00
31/03/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	262	301	262	301	0.00
31/03/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	3545	3341	3545	3341	0.00
31/03/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	411	462	411	462	0.00
31/03/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	2393	2203	2393	2203	0.00
31/03/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	314	353	314	353	0.00
31/03/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	3097	2893	3097	2893	0.00
31/03/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	275	311	275	311	0.00
31/03/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	3457	3251	3457	3251	0.00
31/03/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	1645	1843	1645	1843	0.00
31/03/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	227	184	227	184	0.00
31/03/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	1254	1414	1254	1414	0.00
31/03/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	436	354	436	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	967	1086	967	1086	0.00
31/03/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	749	626	749	626	0.00
31/03/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	383	431	383	431	0.00
31/03/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	2565	2371	2565	2371	0.00
31/03/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	250	291	250	291	0.00
31/03/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	3632	3432	3632	3432	0.00
31/03/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	1720	1923	1720	1923	0.00
31/03/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	202	163	202	163	0.00
31/03/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1312	1477	1312	1477	0.00
31/03/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	394	318	394	318	0.00
31/03/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	1008	1132	1008	1132	0.00
31/03/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	690	573	690	573	0.00
31/03/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	785	885	785	885	0.00
31/03/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	1068	926	1068	926	0.00
31/03/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	493	554	493	554	0.00
31/03/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	1975	1795	1975	1795	0.00
31/03/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	324	364	324	364	0.00
31/03/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	3007	2805	3007	2805	0.00
31/03/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	1435	1617	1435	1617	0.00
31/03/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	317	257	317	257	0.00
31/03/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	1097	1237	1097	1237	0.00
31/03/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	579	477	579	477	0.00
31/03/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	425	479	425	479	0.00
31/03/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	2308	2120	2308	2120	0.00
31/03/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	217	255	217	255	0.00
31/03/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	3899	3696	3899	3696	0.00
31/03/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	1372	1545	1372	1545	0.00
31/03/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	354	285	354	285	0.00
31/03/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	1051	1183	1051	1183	0.00
31/03/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	634	523	634	523	0.00
31/03/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	335	377	335	377	0.00
31/03/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	2917	2717	2917	2717	0.00
31/03/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	275	311	275	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
31/03/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	3457	3251	3457	3251	0.00
31/03/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	207	244	207	244	0.00
31/03/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	3989	3784	3989	3784	0.00
31/03/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	1500	1690	1500	1690	0.00
31/03/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	282	231	282	231	0.00
31/03/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1145	1294	1145	1294	0.00
31/03/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	527	434	527	434	0.00
31/03/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	441	497	441	497	0.00
31/03/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	2223	2037	2223	2037	0.00
31/03/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	294	331	294	331	0.00
31/03/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	3276	3072	3276	3072	0.00
31/03/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	227	267	227	267	0.00
31/03/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	3810	3608	3810	3608	0.00
31/03/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	1571	1766	1571	1766	0.00
31/03/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	254	206	254	206	0.00
31/03/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	370	416	370	416	0.00
31/03/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	2652	2457	2652	2457	0.00
31/03/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	304	342	304	342	0.00
31/03/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	3186	2982	3186	2982	0.00
31/03/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	239	280	239	280	0.00
31/03/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	3721	3520	3721	3520	0.00
31/03/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	1467	1653	1467	1653	0.00
31/03/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	300	244	300	244	0.00
31/03/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	1120	1265	1120	1265	0.00
31/03/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	553	455	553	455	0.00
31/03/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	872	980	872	980	0.00
31/03/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	905	770	905	770	0.00
31/03/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	433	488	433	488	0.00
31/03/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	2265	2078	2265	2078	0.00
31/03/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	352	396	352	396	0.00
31/03/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	2784	2586	2784	2586	0.00
31/03/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	289	326	289	326	0.00
31/03/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	3321	3117	3321	3117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	222	261	222	261	0.00
31/03/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	3854	3652	3854	3652	0.00
31/03/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	1876	2087	1876	2087	0.00
31/03/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	158	127	158	127	0.00
31/03/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	1435	1617	1435	1617	0.00
31/03/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	317	257	317	257	0.00
31/03/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	425	479	425	479	0.00
31/03/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	2308	2120	2308	2120	0.00
31/03/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	1957	2171	1957	2171	0.00
31/03/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	139	112	139	112	0.00
31/03/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1145	1294	1145	1294	0.00
31/03/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	527	434	527	434	0.00
31/03/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	353	444	353	444	0.00
31/03/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	648	502	648	502	0.00
31/03/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	1998	2214	1998	2214	0.00
31/03/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	130	105	130	105	0.00
31/03/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	1536	1728	1536	1728	0.00
31/03/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	268	218	268	218	0.00
31/03/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	1171	1323	1171	1323	0.00
31/03/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	503	413	503	413	0.00
31/03/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	561	631	561	631	0.00
31/03/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	1693	1521	1693	1521	0.00
31/03/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	449	506	449	506	0.00
31/03/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	2181	1997	2181	1997	0.00
31/03/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	364	409	364	409	0.00
31/03/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	2696	2500	2696	2500	0.00
31/03/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	299	337	299	337	0.00
31/03/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	3231	3027	3231	3027	0.00
31/03/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	459	574	459	574	0.00
31/03/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	454	333	454	333	0.00
31/03/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	385	484	385	484	0.00
31/03/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	580	443	580	443	0.00
31/03/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	2123	2345	2123	2345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	106	85	106	85	0.00
31/03/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	1254	1414	1254	1414	0.00
31/03/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	436	354	436	354	0.00
31/03/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	383	431	383	431	0.00
31/03/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	2565	2371	2565	2371	0.00
31/03/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	701	814	701	814	0.00
31/03/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	708	582	708	582	0.00
31/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	1161	1296	1161	1296	0.00
31/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	865	755	865	755	0.00
31/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1042	1162	1042	1162	0.00
31/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1046	921	1046	921	0.00
31/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	971	1082	971	1082	0.00
31/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1176	1042	1176	1042	0.00
31/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	938	1045	938	1045	0.00
31/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1243	1105	1243	1105	0.00
31/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	474	532	474	532	0.00
31/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	2979	2791	2979	2791	0.00
31/03/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	2081	2301	2081	2301	0.00
31/03/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	113	91	113	91	0.00
31/03/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	1608	1805	1608	1805	0.00
31/03/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	240	195	240	195	0.00
31/03/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	1226	1383	1226	1383	0.00
31/03/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	458	373	458	373	0.00
31/03/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	947	1064	947	1064	0.00
31/03/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	780	654	780	654	0.00
31/03/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	583	655	583	655	0.00
31/03/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	1615	1445	1615	1445	0.00
31/03/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	466	525	466	525	0.00
31/03/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	2098	1916	2098	1916	0.00
31/03/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	376	424	376	424	0.00
31/03/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	2609	2414	2609	2414	0.00
31/03/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	256	296	256	296	0.00
31/03/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	3589	3386	3589	3386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	1274	1420	1274	1420	0.00
31/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	729	630	729	630	0.00
31/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	626	696	626	696	0.00
31/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	2181	2006	2181	2006	0.00
31/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	296	343	296	343	0.00
31/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3951	3753	3951	3753	0.00
31/03/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	2297	2523	2297	2523	0.00
31/03/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	79	64	79	64	0.00
31/03/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	1797	2004	1797	2004	0.00
31/03/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	179	144	179	144	0.00
31/03/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	512	575	512	575	0.00
31/03/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	1894	1715	1894	1715	0.00
31/03/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	782	905	782	905	0.00
31/03/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	589	473	589	473	0.00
31/03/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	740	858	740	858	0.00
31/03/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	648	526	648	526	0.00
31/03/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	701	814	701	814	0.00
31/03/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	708	582	708	582	0.00
31/03/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	510	591	510	591	0.00
31/03/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	1117	959	1117	959	0.00
31/03/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	1348	1500	1348	1500	0.00
31/03/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	652	560	652	560	0.00
31/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	792	883	792	883	0.00
31/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1597	1442	1597	1442	0.00
31/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	315	364	315	364	0.00
31/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3820	3624	3820	3624	0.00
31/03/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	802	930	802	930	0.00
31/03/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	559	448	559	448	0.00
31/03/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	761	881	761	881	0.00
31/03/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	618	499	618	499	0.00
31/03/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1399	1556	1399	1556	0.00
31/03/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	604	516	604	516	0.00
31/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	328	379	328	379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3733	3539	3733	3539	0.00
31/03/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	596	749	596	749	0.00
31/03/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	292	207	292	207	0.00
31/03/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	546	686	546	686	0.00
31/03/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	341	245	341	245	0.00
31/03/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	2341	2569	2341	2569	0.00
31/03/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	73	59	73	59	0.00
31/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1836	2045	1836	2045	0.00
31/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	168	135	168	135	0.00
31/03/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	1403	1581	1403	1581	0.00
31/03/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	336	271	336	271	0.00
31/03/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	1074	1210	1074	1210	0.00
31/03/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	606	500	606	500	0.00
31/03/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	521	585	521	585	0.00
31/03/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	1854	1676	1854	1676	0.00
31/03/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	418	471	418	471	0.00
31/03/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	2350	2161	2350	2161	0.00
31/03/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	823	956	823	956	0.00
31/03/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	530	424	530	424	0.00
31/03/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	1425	1585	1425	1585	0.00
31/03/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	580	495	580	495	0.00
31/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	731	814	731	814	0.00
31/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1786	1623	1786	1623	0.00
31/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	335	387	335	387	0.00
31/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3690	3497	3690	3497	0.00
31/03/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	2385	2614	2385	2614	0.00
31/03/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	68	54	68	54	0.00
31/03/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	1480	1644	1480	1644	0.00
31/03/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	534	453	534	453	0.00
31/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	349	403	349	403	0.00
31/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3604	3412	3604	3412	0.00
31/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2039	2257	2039	2257	0.00
31/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	121	98	121	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	1198	1353	1198	1353	0.00
31/03/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	480	393	480	393	0.00
31/03/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	596	693	596	693	0.00
31/03/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	903	761	903	761	0.00
31/03/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	1758	1963	1758	1963	0.00
31/03/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	190	153	190	153	0.00
31/03/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	1342	1510	1342	1510	0.00
31/03/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	374	300	374	300	0.00
31/03/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	1030	1157	1030	1157	0.00
31/03/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	662	547	662	547	0.00
31/03/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	502	564	502	564	0.00
31/03/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	1935	1755	1935	1755	0.00
31/03/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	403	454	403	454	0.00
31/03/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	2436	2245	2436	2245	0.00
31/03/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	330	370	330	370	0.00
31/03/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	2962	2761	2962	2761	0.00
31/03/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	202	238	202	238	0.00
31/03/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	4034	3828	4034	3828	0.00
31/03/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	361	425	361	425	0.00
31/03/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	1468	1293	1468	1293	0.00
31/03/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	336	396	336	396	0.00
31/03/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	1543	1364	1543	1364	0.00
31/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	582	646	582	646	0.00
31/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	2387	2206	2387	2206	0.00
31/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	267	310	267	310	0.00
31/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	4172	3969	4172	3969	0.00
31/03/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	1372	1545	1372	1545	0.00
31/03/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	354	285	354	285	0.00
31/03/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	411	462	411	462	0.00
31/03/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	2393	2203	2393	2203	0.00
31/03/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	580	675	580	675	0.00
31/03/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	937	793	937	793	0.00
31/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	1183	1320	1183	1320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	837	729	837	729	0.00
31/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	608	675	608	675	0.00
31/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	2263	2085	2263	2085	0.00
31/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	591	656	591	656	0.00
31/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	2345	2165	2345	2165	0.00
31/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	272	316	272	316	0.00
31/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4127	3926	4127	3926	0.00
31/03/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	187	222	187	222	0.00
31/03/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	4170	3962	4170	3962	0.00
31/03/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	324	383	324	383	0.00
31/03/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	1581	1400	1581	1400	0.00
31/03/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	301	356	301	356	0.00
31/03/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	1658	1474	1658	1474	0.00
31/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	582	646	582	646	0.00
31/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	2387	2206	2387	2206	0.00
31/03/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	566	628	566	628	0.00
31/03/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	2470	2287	2470	2287	0.00
31/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	550	610	550	610	0.00
31/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	2555	2370	2555	2370	0.00
31/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	245	285	245	285	0.00
31/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4350	4145	4350	4145	0.00
31/03/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	197	232	197	232	0.00
31/03/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	4079	3873	4079	3873	0.00
31/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1140	1272	1140	1272	0.00
31/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	894	782	894	782	0.00
31/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	686	764	686	764	0.00
31/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1941	1773	1941	1773	0.00
31/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	591	656	591	656	0.00
31/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	2345	2165	2345	2165	0.00
31/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	574	637	574	637	0.00
31/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	2428	2246	2428	2246	0.00
31/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	261	304	261	304	0.00
31/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	4216	4013	4216	4013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	1403	1581	1403	1581	0.00
31/03/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	336	271	336	271	0.00
31/03/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	418	471	418	471	0.00
31/03/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	2350	2161	2350	2161	0.00
31/03/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	340	383	340	383	0.00
31/03/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	2873	2673	2873	2673	0.00
31/03/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	212	249	212	249	0.00
31/03/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	3944	3740	3944	3740	0.00
31/03/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	387	456	387	456	0.00
31/03/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	1394	1223	1394	1223	0.00
31/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	1227	1369	1227	1369	0.00
31/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	782	679	782	679	0.00
31/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	284	329	284	329	0.00
31/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4039	3839	4039	3839	0.00
31/03/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	179	211	179	211	0.00
31/03/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	4261	4052	4261	4052	0.00
31/03/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	324	383	324	383	0.00
31/03/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	1581	1400	1581	1400	0.00
31/03/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	279	331	279	331	0.00
31/03/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	1737	1549	1737	1549	0.00
31/03/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	1916	2129	1916	2129	0.00
31/03/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	148	119	148	119	0.00
31/03/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	1797	2004	1797	2004	0.00
31/03/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	179	144	179	144	0.00
31/03/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	1876	2087	1876	2087	0.00
31/03/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	158	127	158	127	0.00
31/03/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	361	425	361	425	0.00
31/03/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	1468	1293	1468	1293	0.00
31/03/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	312	369	312	369	0.00
31/03/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	1619	1437	1619	1437	0.00
31/03/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	1323	1473	1323	1473	0.00
31/03/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	677	583	677	583	0.00
31/03/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	1373	1528	1373	1528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	628	538	628	538	0.00
31/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	322	372	322	372	0.00
31/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3776	3581	3776	3581	0.00
31/03/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	2297	2523	2297	2523	0.00
31/03/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	79	64	79	64	0.00
31/03/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	1655	1832	1655	1832	0.00
31/03/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	409	342	409	342	0.00
31/03/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	364	419	364	419	0.00
31/03/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3519	3329	3519	3329	0.00
31/03/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	612	712	612	712	0.00
31/03/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	869	730	869	730	0.00
31/03/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	1565	1736	1565	1736	0.00
31/03/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	470	395	470	395	0.00
31/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	847	944	847	944	0.00
31/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1451	1303	1451	1303	0.00
31/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	743	827	743	827	0.00
31/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1747	1587	1747	1587	0.00
31/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	719	801	719	801	0.00
31/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1824	1660	1824	1660	0.00
31/03/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	342	395	342	395	0.00
31/03/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3647	3454	3647	3454	0.00
31/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	780	868	780	868	0.00
31/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1634	1478	1634	1478	0.00
31/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	665	740	665	740	0.00
31/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	2020	1850	2020	1850	0.00
31/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	309	357	309	357	0.00
31/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3863	3667	3863	3667	0.00
31/03/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	1624	1800	1624	1800	0.00
31/03/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	429	359	429	359	0.00
31/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	876	976	876	976	0.00
31/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1380	1236	1380	1236	0.00
31/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	847	944	847	944	0.00
31/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1451	1303	1451	1303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	357	411	357	411	0.00
31/03/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3561	3371	3561	3371	0.00
31/03/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	1998	2214	1998	2214	0.00
31/03/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	130	105	130	105	0.00
31/03/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	1536	1705	1536	1705	0.00
31/03/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	491	414	491	414	0.00
31/03/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	312	369	312	369	0.00
31/03/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	1619	1437	1619	1437	0.00
31/03/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	290	344	290	344	0.00
31/03/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	1697	1511	1697	1511	0.00
31/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	302	350	302	350	0.00
31/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3907	3710	3907	3710	0.00
31/03/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	1682	1883	1682	1883	0.00
31/03/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	214	173	214	173	0.00
31/03/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	449	506	449	506	0.00
31/03/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	2181	1997	2181	1997	0.00
31/03/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	299	337	299	337	0.00
31/03/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	3231	3027	3231	3027	0.00
31/03/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	174	206	174	206	0.00
31/03/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	4307	4097	4307	4097	0.00
31/03/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	430	505	430	505	0.00
31/03/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	1287	1122	1287	1122	0.00
31/03/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	301	356	301	356	0.00
31/03/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	1658	1474	1658	1474	0.00
31/03/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	259	308	259	308	0.00
31/03/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	1816	1626	1816	1626	0.00
31/03/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1686	1866	1686	1866	0.00
31/03/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	390	325	390	325	0.00
31/03/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	372	428	372	428	0.00
31/03/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3476	3287	3476	3287	0.00
31/03/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	1782	1968	1782	1968	0.00
31/03/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	336	278	336	278	0.00
31/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	922	1027	922	1027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1276	1137	1276	1137	0.00
31/03/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	395	454	395	454	0.00
31/03/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3350	3164	3350	3164	0.00
31/03/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	2166	2389	2166	2389	0.00
31/03/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	98	79	98	79	0.00
31/03/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	233	274	233	274	0.00
31/03/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	3765	3564	3765	3564	0.00
31/03/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	1815	2003	1815	2003	0.00
31/03/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	319	263	319	263	0.00
31/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	938	1045	938	1045	0.00
31/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1243	1105	1243	1105	0.00
31/03/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	403	463	403	463	0.00
31/03/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3308	3123	3308	3123	0.00
31/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2253	2478	2253	2478	0.00
31/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	85	68	85	68	0.00
31/03/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	244	287	244	287	0.00
31/03/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	3677	3477	3677	3477	0.00
31/03/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	1882	2075	1882	2075	0.00
31/03/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	287	235	287	235	0.00
31/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	420	482	420	482	0.00
31/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3225	3041	3225	3041	0.00
31/03/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	761	881	761	881	0.00
31/03/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	618	499	618	499	0.00
31/03/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1848	2039	1848	2039	0.00
31/03/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	303	249	303	249	0.00
31/03/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	988	1101	988	1101	0.00
31/03/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1143	1011	1143	1011	0.00
31/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	954	1064	954	1064	0.00
31/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1209	1073	1209	1073	0.00
31/03/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	412	472	412	472	0.00
31/03/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3266	3082	3266	3082	0.00
31/03/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	2566	2799	2566	2799	0.00
31/03/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	49	39	49	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	919	1076	919	1076	0.00
31/03/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	426	344	426	344	0.00
31/03/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	2135	2349	2135	2349	0.00
31/03/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	190	159	190	159	0.00
31/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	1099	1227	1099	1227	0.00
31/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	954	836	954	836	0.00
31/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	1060	1183	1060	1183	0.00
31/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1015	892	1015	892	0.00
31/03/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	484	539	484	539	0.00
31/03/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	2938	2748	2938	2748	0.00
31/03/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	2098	2308	2098	2308	0.00
31/03/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	203	167	203	167	0.00
31/03/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	546	686	546	686	0.00
31/03/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	341	245	341	245	0.00
31/03/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	2705	2940	2705	2940	0.00
31/03/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	37	30	37	30	0.00
31/03/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	1536	1728	1536	1728	0.00
31/03/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	268	218	268	218	0.00
31/03/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	681	767	681	767	0.00
31/03/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	1313	1157	1313	1157	0.00
31/03/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	319	359	319	359	0.00
31/03/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	3051	2849	3051	2849	0.00
31/03/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	280	316	280	316	0.00
31/03/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	3412	3206	3412	3206	0.00
31/03/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	1002	1175	1002	1175	0.00
31/03/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	359	293	359	293	0.00
31/03/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	846	982	846	982	0.00
31/03/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	503	400	503	400	0.00
31/03/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	802	930	802	930	0.00
31/03/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	559	448	559	448	0.00
31/03/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	2214	2432	2214	2432	0.00
31/03/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	169	142	169	142	0.00
31/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	1140	1272	1140	1272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	894	782	894	782	0.00
31/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	500	553	500	553	0.00
31/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	2855	2663	2855	2663	0.00
31/03/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	2752	2987	2752	2987	0.00
31/03/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	34	28	34	28	0.00
31/03/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	1571	1766	1571	1766	0.00
31/03/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	254	206	254	206	0.00
31/03/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	1034	1209	1034	1209	0.00
31/03/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	341	277	341	277	0.00
31/03/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	870	1013	870	1013	0.00
31/03/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	477	380	477	380	0.00
31/03/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	2255	2474	2255	2474	0.00
31/03/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	160	134	160	134	0.00
31/03/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	1205	1344	1205	1344	0.00
31/03/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	809	704	809	704	0.00
31/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	1042	1162	1042	1162	0.00
31/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1046	921	1046	921	0.00
31/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	507	561	507	561	0.00
31/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	2811	2621	2811	2621	0.00
31/03/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	2357	2564	2357	2564	0.00
31/03/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	221	185	221	185	0.00
31/03/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1361	1487	1361	1487	0.00
31/03/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	925	808	925	808	0.00
31/03/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	1319	1441	1319	1441	0.00
31/03/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	983	862	983	862	0.00
31/03/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1279	1396	1279	1396	0.00
31/03/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1042	917	1042	917	0.00
31/03/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1201	1311	1201	1311	0.00
31/03/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	1164	1032	1164	1032	0.00
31/03/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	1129	1232	1129	1232	0.00
31/03/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	1292	1153	1292	1153	0.00
31/03/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	638	688	638	688	0.00
31/03/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	2901	2709	2901	2709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	\$ / R On 12-June-09	9.25	Call	Currency Future	654	816	654	816	0.00
31/03/2009	\$ / R On 12-June-09	9.25	Put	Currency Future	249	175	249	175	0.00
31/03/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	596	749	596	749	0.00
31/03/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	292	207	292	207	0.00
31/03/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	2318	2524	2318	2524	0.00
31/03/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	232	194	232	194	0.00
31/03/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1340	1464	1340	1464	0.00
31/03/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	954	835	954	835	0.00
31/03/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1299	1418	1299	1418	0.00
31/03/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1012	889	1012	889	0.00
31/03/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1258	1374	1258	1374	0.00
31/03/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1072	945	1072	945	0.00
31/03/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1182	1291	1182	1291	0.00
31/03/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	1196	1062	1196	1062	0.00
31/03/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	1146	1251	1146	1251	0.00
31/03/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	1260	1122	1260	1122	0.00
31/03/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1112	1213	1112	1213	0.00
31/03/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	1325	1184	1325	1184	0.00
31/03/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	630	680	630	680	0.00
31/03/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	2944	2751	2944	2751	0.00
31/03/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	945	1108	945	1108	0.00
31/03/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	402	326	402	326	0.00
31/03/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	2205	2404	2205	2404	0.00
31/03/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	269	225	269	225	0.00
31/03/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1279	1396	1279	1396	0.00
31/03/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1042	917	1042	917	0.00
31/03/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	1129	1232	1129	1232	0.00
31/03/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	1292	1153	1292	1153	0.00
31/03/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1063	1159	1063	1159	0.00
31/03/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	1426	1280	1426	1280	0.00
31/03/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	605	656	605	656	0.00
31/03/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	3069	2877	3069	2877	0.00
31/03/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	2430	0	2430	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
31/03/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	62	0	62	0	0.00
31/03/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	1342	0	1342	0	0.00
31/03/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	374	0	374	0	0.00
31/03/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	605	0	605	0	0.00
31/03/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	1538	0	1538	0	0.00
31/03/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	466	0	466	0	0.00
31/03/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	2098	0	2098	0	0.00
31/03/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	244	0	244	0	0.00
31/03/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	3677	0	3677	0	0.00
31/03/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	846	0	846	0	0.00
31/03/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	503	0	503	0	0.00
31/03/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	682	0	682	0	0.00
31/03/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	739	0	739	0	0.00
31/03/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	645	0	645	0	0.00
31/03/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	803	0	803	0	0.00
31/03/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	1988	0	1988	0	0.00
31/03/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	243	0	243	0	0.00
31/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	1023	0	1023	0	0.00
31/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1078	0	1078	0	0.00
31/03/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	988	0	988	0	0.00
31/03/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1143	0	1143	0	0.00
31/03/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	446	0	446	0	0.00
31/03/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3101	0	3101	0	0.00
31/03/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	2102	0	2102	0	0.00
31/03/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	315	0	315	0	0.00
31/03/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1220	0	1220	0	0.00
31/03/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1133	0	1133	0	0.00
31/03/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1112	0	1112	0	0.00
31/03/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	1325	0	1325	0	0.00
31/03/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	1079	0	1079	0	0.00
31/03/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	1392	0	1392	0	0.00
31/03/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	1047	0	1047	0	0.00
31/03/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	1461	0	1461	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
31/03/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	1017	0	1017	0	0.00
31/03/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	1530	0	1530	0	0.00
31/03/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	575	0	575	0	0.00
31/03/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	3188	0	3188	0	0.00
31/03/2009	£ / R On 12-June-09			Currency Future	13.8400	14.0334	13.8367	14.0334	11,249.00
31/03/2009	£ / R On 14-September-09			Currency Future	14.0400	14.2423	14.0424	14.2423	3,466.00
31/03/2009	£ / R On 14-December-09			Currency Future	14.2300	14.4279	14.2295	14.4279	5.00
31/03/2009	£ / R On 12-June-09	14.05	Call	Currency Future	505	554	505	554	0.00
31/03/2009	£ / R On 12-June-09	14.05	Put	Currency Future	719	570	719	570	0.00
31/03/2009	£ / R On 14-September-09	14.25	Call	Currency Future	838	883	838	883	0.00
31/03/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1045	891	1045	891	0.00
31/03/2009	£ / R On 14-December-09	14.45	Call	Currency Future	1101	1130	1101	1130	0.00
31/03/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1321	1152	1321	1152	0.00
31/03/2009	£ / R On 12-June-09	13.95	Call	Currency Future	540	593	540	593	0.00
31/03/2009	£ / R On 12-June-09	13.95	Put	Currency Future	654	510	654	510	0.00
31/03/2009	£ / R On 14-September-09	14.20	Call	Currency Future	855	903	855	903	0.00
31/03/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1013	860	1013	860	0.00
31/03/2009	£ / R On 14-December-09	14.35	Call	Currency Future	1136	1168	1136	1168	0.00
31/03/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1257	1090	1257	1090	0.00
31/03/2009	£ / R On 12-June-09	13.90	Call	Currency Future	559	614	559	614	0.00
31/03/2009	£ / R On 12-June-09	13.90	Put	Currency Future	622	481	622	481	0.00
31/03/2009	£ / R On 14-September-09	14.10	Call	Currency Future	892	942	892	942	0.00
31/03/2009	£ / R On 14-September-09	14.10	Put	Currency Future	949	800	949	800	0.00
31/03/2009	£ / R On 14-December-09	14.30	Call	Currency Future	1154	1187	1154	1187	0.00
31/03/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1225	1059	1225	1059	0.00
31/03/2009	£ / R On 12-June-09	14.00	Call	Currency Future	523	573	523	573	0.00
31/03/2009	£ / R On 12-June-09	14.00	Put	Currency Future	686	540	686	540	0.00
31/03/2009	£ / R On 14-December-09	14.40	Call	Currency Future	1118	1148	1118	1148	0.00
31/03/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1289	1121	1289	1121	0.00
31/03/2009	£ / R On 12-June-09	13.90	Call	Currency Future	559	614	559	614	0.00
31/03/2009	£ / R On 12-June-09	13.90	Put	Currency Future	622	481	622	481	0.00
31/03/2009	£ / R On 14-September-09	14.10	Call	Currency Future	892	942	892	942	0.00
31/03/2009	£ / R On 14-September-09	14.10	Put	Currency Future	949	800	949	800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	14.15	Call	Currency Future	473	516	473	516	0.00
31/03/2009	£ / R On 12-June-09	14.15	Put	Currency Future	786	633	786	633	0.00
31/03/2009	£ / R On 14-September-09	14.35	Call	Currency Future	804	846	804	846	0.00
31/03/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1111	954	1111	954	0.00
31/03/2009	£ / R On 12-June-09	14.20	Call	Currency Future	457	498	457	498	0.00
31/03/2009	£ / R On 12-June-09	14.20	Put	Currency Future	821	665	821	665	0.00
31/03/2009	£ / R On 14-September-09	14.45	Call	Currency Future	772	811	772	811	0.00
31/03/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1179	1019	1179	1019	0.00
31/03/2009	£ / R On 12-June-09	14.25	Call	Currency Future	443	481	443	481	0.00
31/03/2009	£ / R On 12-June-09	14.25	Put	Currency Future	856	698	856	698	0.00
31/03/2009	£ / R On 14-September-09	14.50	Call	Currency Future	756	794	756	794	0.00
31/03/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1214	1052	1214	1052	0.00
31/03/2009	£ / R On 14-December-09	14.50	Call	Currency Future	1083	1111	1083	1111	0.00
31/03/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1354	1183	1354	1183	0.00
31/03/2009	£ / R On 12-June-09	14.30	Call	Currency Future	429	465	429	465	0.00
31/03/2009	£ / R On 12-June-09	14.30	Put	Currency Future	892	732	892	732	0.00
31/03/2009	£ / R On 12-June-09	14.10	Call	Currency Future	489	534	489	534	0.00
31/03/2009	£ / R On 12-June-09	14.10	Put	Currency Future	752	601	752	601	0.00
31/03/2009	£ / R On 14-September-09	14.30	Call	Currency Future	820	864	820	864	0.00
31/03/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1078	922	1078	922	0.00
31/03/2009	£ / R On 12-June-09	14.65	Call	Currency Future	335	369	335	369	0.00
31/03/2009	£ / R On 12-June-09	14.65	Put	Currency Future	1149	985	1149	985	0.00
31/03/2009	£ / R On 14-September-09	14.85	Call	Currency Future	650	688	650	688	0.00
31/03/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1458	1295	1458	1295	0.00
31/03/2009	£ / R On 14-December-09	14.90	Call	Currency Future	958	977	958	977	0.00
31/03/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1628	1449	1628	1449	0.00
31/03/2009	£ / R On 12-June-09	14.90	Call	Currency Future	268	302	268	302	0.00
31/03/2009	£ / R On 12-June-09	14.90	Put	Currency Future	1332	1169	1332	1169	0.00
31/03/2009	£ / R On 14-September-09	15.10	Call	Currency Future	569	609	569	609	0.00
31/03/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1626	1467	1626	1467	0.00
31/03/2009	£ / R On 14-December-09	14.85	Call	Currency Future	972	992	972	992	0.00
31/03/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1593	1414	1593	1414	0.00
31/03/2009	£ / R On 12-June-09	15.40	Call	Currency Future	167	187	167	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	15.40	Put	Currency Future	1730	1553	1730	1553	0.00
31/03/2009	£ / R On 14-September-09	15.60	Call	Currency Future	431	460	431	460	0.00
31/03/2009	£ / R On 14-September-09	15.60	Put	Currency Future	1989	1818	1989	1818	0.00
31/03/2009	£ / R On 12-June-09	15.10	Call	Currency Future	223	251	223	251	0.00
31/03/2009	£ / R On 12-June-09	15.10	Put	Currency Future	1486	1317	1486	1317	0.00
31/03/2009	£ / R On 14-September-09	15.35	Call	Currency Future	496	530	496	530	0.00
31/03/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1804	1638	1804	1638	0.00
31/03/2009	£ / R On 12-June-09	15.00	Call	Currency Future	245	275	245	275	0.00
31/03/2009	£ / R On 12-June-09	15.00	Put	Currency Future	1408	1242	1408	1242	0.00
31/03/2009	£ / R On 14-September-09	15.25	Call	Currency Future	524	561	524	561	0.00
31/03/2009	£ / R On 14-September-09	15.25	Put	Currency Future	1732	1568	1732	1568	0.00
31/03/2009	£ / R On 12-June-09	15.05	Call	Currency Future	234	263	234	263	0.00
31/03/2009	£ / R On 12-June-09	15.05	Put	Currency Future	1447	1279	1447	1279	0.00
31/03/2009	£ / R On 12-June-09	14.90	Call	Currency Future	268	302	268	302	0.00
31/03/2009	£ / R On 12-June-09	14.90	Put	Currency Future	1332	1169	1332	1169	0.00
31/03/2009	£ / R On 14-September-09	15.15	Call	Currency Future	554	593	554	593	0.00
31/03/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1661	1500	1661	1500	0.00
31/03/2009	£ / R On 14-September-09	14.85	Call	Currency Future	650	688	650	688	0.00
31/03/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1458	1295	1458	1295	0.00
31/03/2009	£ / R On 12-June-09	14.40	Call	Currency Future	402	435	402	435	0.00
31/03/2009	£ / R On 12-June-09	14.40	Put	Currency Future	965	801	965	801	0.00
31/03/2009	£ / R On 14-September-09	14.60	Call	Currency Future	727	761	727	761	0.00
31/03/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1284	1119	1284	1119	0.00
31/03/2009	£ / R On 12-June-09	14.55	Call	Currency Future	366	394	366	394	0.00
31/03/2009	£ / R On 12-June-09	14.55	Put	Currency Future	1079	910	1079	910	0.00
31/03/2009	£ / R On 14-September-09	14.75	Call	Currency Future	685	716	685	716	0.00
31/03/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1392	1224	1392	1224	0.00
31/03/2009	£ / R On 12-June-09	14.70	Call	Currency Future	321	357	321	357	0.00
31/03/2009	£ / R On 12-June-09	14.70	Put	Currency Future	1184	1024	1184	1024	0.00
31/03/2009	£ / R On 14-September-09	15.10	Call	Currency Future	569	609	569	609	0.00
31/03/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1626	1467	1626	1467	0.00
31/03/2009	£ / R On 12-June-09	14.80	Call	Currency Future	294	331	294	331	0.00
31/03/2009	£ / R On 12-June-09	14.80	Put	Currency Future	1257	1097	1257	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 14-September-09	15.00	Call	Currency Future	600	643	600	643	0.00
31/03/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1558	1401	1558	1401	0.00
31/03/2009	£ / R On 14-September-09	14.90	Call	Currency Future	633	674	633	674	0.00
31/03/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1491	1332	1491	1332	0.00
31/03/2009	£ / R On 12-June-09	14.85	Call	Currency Future	281	316	281	316	0.00
31/03/2009	£ / R On 12-June-09	14.85	Put	Currency Future	1294	1133	1294	1133	0.00
31/03/2009	£ / R On 14-September-09	15.05	Call	Currency Future	584	626	584	626	0.00
31/03/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1592	1434	1592	1434	0.00
31/03/2009	£ / R On 12-June-09	14.95	Call	Currency Future	256	288	256	288	0.00
31/03/2009	£ / R On 12-June-09	14.95	Put	Currency Future	1370	1205	1370	1205	0.00
31/03/2009	£ / R On 12-June-09	14.65	Call	Currency Future	335	369	335	369	0.00
31/03/2009	£ / R On 12-June-09	14.65	Put	Currency Future	1149	985	1149	985	0.00
31/03/2009	£ / R On 12-June-09	14.75	Call	Currency Future	307	346	307	346	0.00
31/03/2009	£ / R On 12-June-09	14.75	Put	Currency Future	1220	1062	1220	1062	0.00
31/03/2009	£ / R On 14-September-09	14.95	Call	Currency Future	616	661	616	661	0.00
31/03/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1524	1368	1524	1368	0.00
31/03/2009	£ / R On 12-June-09	14.60	Call	Currency Future	350	381	350	381	0.00
31/03/2009	£ / R On 12-June-09	14.60	Put	Currency Future	1113	948	1113	948	0.00
31/03/2009	£ / R On 14-September-09	14.80	Call	Currency Future	667	702	667	702	0.00
31/03/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1425	1259	1425	1259	0.00
31/03/2009	£ / R On 14-September-09	14.90	Call	Currency Future	633	674	633	674	0.00
31/03/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1491	1332	1491	1332	0.00
31/03/2009	£ / R On 14-September-09	15.30	Call	Currency Future	510	545	510	545	0.00
31/03/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1768	1603	1768	1603	0.00
31/03/2009	£ / R On 14-September-09	15.20	Call	Currency Future	539	576	539	576	0.00
31/03/2009	£ / R On 14-September-09	15.20	Put	Currency Future	1696	1534	1696	1534	0.00
31/03/2009	£ / R On 12-June-09	14.60	Call	Currency Future	350	381	350	381	0.00
31/03/2009	£ / R On 12-June-09	14.60	Put	Currency Future	1113	948	1113	948	0.00
31/03/2009	£ / R On 12-June-09	14.50	Call	Currency Future	377	407	377	407	0.00
31/03/2009	£ / R On 12-June-09	14.50	Put	Currency Future	1041	873	1041	873	0.00
31/03/2009	£ / R On 14-September-09	14.70	Call	Currency Future	698	731	698	731	0.00
31/03/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1356	1189	1356	1189	0.00
31/03/2009	£ / R On 12-June-09	14.35	Call	Currency Future	415	450	415	450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	14.35	Put	Currency Future	928	766	928	766	0.00
31/03/2009	£ / R On 12-June-09	14.45	Call	Currency Future	389	421	389	421	0.00
31/03/2009	£ / R On 12-June-09	14.45	Put	Currency Future	1003	837	1003	837	0.00
31/03/2009	£ / R On 14-September-09	15.35	Call	Currency Future	496	530	496	530	0.00
31/03/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1804	1638	1804	1638	0.00
31/03/2009	£ / R On 12-June-09	15.35	Call	Currency Future	175	196	175	196	0.00
31/03/2009	£ / R On 12-June-09	15.35	Put	Currency Future	1688	1513	1688	1513	0.00
31/03/2009	£ / R On 14-September-09	15.60	Call	Currency Future	431	460	431	460	0.00
31/03/2009	£ / R On 14-September-09	15.60	Put	Currency Future	1989	1818	1989	1818	0.00
31/03/2009	£ / R On 12-June-09	15.15	Call	Currency Future	213	239	213	239	0.00
31/03/2009	£ / R On 12-June-09	15.15	Put	Currency Future	1526	1355	1526	1355	0.00
31/03/2009	£ / R On 14-September-09	15.45	Call	Currency Future	469	501	469	501	0.00
31/03/2009	£ / R On 14-September-09	15.45	Put	Currency Future	1877	1709	1877	1709	0.00
31/03/2009	£ / R On 12-June-09	15.35	Call	Currency Future	175	196	175	196	0.00
31/03/2009	£ / R On 12-June-09	15.35	Put	Currency Future	1688	1513	1688	1513	0.00
31/03/2009	£ / R On 14-September-09	15.65	Call	Currency Future	419	447	419	447	0.00
31/03/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2027	1855	2027	1855	0.00
31/03/2009	£ / R On 12-June-09	15.05	Call	Currency Future	234	263	234	263	0.00
31/03/2009	£ / R On 12-June-09	15.05	Put	Currency Future	1447	1279	1447	1279	0.00
31/03/2009	£ / R On 12-June-09	15.45	Call	Currency Future	159	178	159	178	0.00
31/03/2009	£ / R On 12-June-09	15.45	Put	Currency Future	1772	1594	1772	1594	0.00
31/03/2009	£ / R On 14-September-09	15.70	Call	Currency Future	407	434	407	434	0.00
31/03/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2065	1892	2065	1892	0.00
31/03/2009	£ / R On 12-June-09	15.25	Call	Currency Future	193	217	193	217	0.00
31/03/2009	£ / R On 12-June-09	15.25	Put	Currency Future	1606	1433	1606	1433	0.00
31/03/2009	£ / R On 14-September-09	15.50	Call	Currency Future	456	487	456	487	0.00
31/03/2009	£ / R On 14-September-09	15.50	Put	Currency Future	1914	1745	1914	1745	0.00
31/03/2009	£ / R On 12-June-09	14.15	Call	Currency Future	473	516	473	516	0.00
31/03/2009	£ / R On 12-June-09	14.15	Put	Currency Future	786	633	786	633	0.00
31/03/2009	£ / R On 14-September-09	14.40	Call	Currency Future	787	828	787	828	0.00
31/03/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1145	986	1145	986	0.00
31/03/2009	£ / R On 12-June-09	14.85	Call	Currency Future	281	316	281	316	0.00
31/03/2009	£ / R On 12-June-09	14.85	Put	Currency Future	1294	1133	1294	1133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	15.20	Call	Currency Future	203	228	203	228	0.00
31/03/2009	£ / R On 12-June-09	15.20	Put	Currency Future	1566	1394	1566	1394	0.00
31/03/2009	£ / R On 14-September-09	15.80	Call	Currency Future	385	409	385	409	0.00
31/03/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2142	1967	2142	1967	0.00
31/03/2009	£ / R On 12-June-09	15.55	Call	Currency Future	143	160	143	160	0.00
31/03/2009	£ / R On 12-June-09	15.55	Put	Currency Future	1857	1677	1857	1677	0.00
31/03/2009	£ / R On 12-June-09	15.90	Call	Currency Future	100	111	100	111	0.00
31/03/2009	£ / R On 12-June-09	15.90	Put	Currency Future	2163	1977	2163	1977	0.00
31/03/2009	£ / R On 12-June-09	16.15	Call	Currency Future	76	84	76	84	0.00
31/03/2009	£ / R On 12-June-09	16.15	Put	Currency Future	2389	2201	2389	2201	0.00
31/03/2009	£ / R On 12-June-09	15.85	Call	Currency Future	105	117	105	117	0.00
31/03/2009	£ / R On 12-June-09	15.85	Put	Currency Future	2118	1933	2118	1933	0.00
31/03/2009	£ / R On 12-June-09	15.65	Call	Currency Future	130	145	130	145	0.00
31/03/2009	£ / R On 12-June-09	15.65	Put	Currency Future	1943	1761	1943	1761	0.00
31/03/2009	£ / R On 12-June-09	15.70	Call	Currency Future	123	137	123	137	0.00
31/03/2009	£ / R On 12-June-09	15.70	Put	Currency Future	1986	1804	1986	1804	0.00
31/03/2009	£ / R On 12-June-09	15.60	Call	Currency Future	136	152	136	152	0.00
31/03/2009	£ / R On 12-June-09	15.60	Put	Currency Future	1900	1719	1900	1719	0.00
31/03/2009	£ / R On 12-June-09	15.75	Call	Currency Future	117	130	117	130	0.00
31/03/2009	£ / R On 12-June-09	15.75	Put	Currency Future	2030	1847	2030	1847	0.00
31/03/2009	£ / R On 12-June-09	15.60	Call	Currency Future	136	152	136	152	0.00
31/03/2009	£ / R On 12-June-09	15.60	Put	Currency Future	1900	1719	1900	1719	0.00
31/03/2009	£ / R On 12-June-09	16.35	Call	Currency Future	61	67	61	67	0.00
31/03/2009	£ / R On 12-June-09	16.35	Put	Currency Future	2574	2383	2574	2383	0.00
31/03/2009	£ / R On 12-June-09	16.00	Call	Currency Future	90	99	90	99	0.00
31/03/2009	£ / R On 12-June-09	16.00	Put	Currency Future	2253	2066	2253	2066	0.00
31/03/2009	£ / R On 12-June-09	16.10	Call	Currency Future	80	89	80	89	0.00
31/03/2009	£ / R On 12-June-09	16.10	Put	Currency Future	2344	2155	2344	2155	0.00
31/03/2009	£ / R On 12-June-09	16.50	Call	Currency Future	51	56	51	56	0.00
31/03/2009	£ / R On 12-June-09	16.50	Put	Currency Future	2714	2523	2714	2523	0.00
31/03/2009	£ / R On 12-June-09	16.20	Call	Currency Future	72	79	72	79	0.00
31/03/2009	£ / R On 12-June-09	16.20	Put	Currency Future	2435	2246	2435	2246	0.00
31/03/2009	£ / R On 12-June-09	16.40	Call	Currency Future	57	63	57	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	16.40	Put	Currency Future	2621	2430	2621	2430	0.00
31/03/2009	£ / R On 12-June-09	16.60	Call	Currency Future	46	50	46	50	0.00
31/03/2009	£ / R On 12-June-09	16.60	Put	Currency Future	2809	2616	2809	2616	0.00
31/03/2009	£ / R On 12-June-09	16.70	Call	Currency Future	41	44	41	44	0.00
31/03/2009	£ / R On 12-June-09	16.70	Put	Currency Future	2904	2711	2904	2711	0.00
31/03/2009	£ / R On 12-June-09	16.75	Call	Currency Future	38	41	38	41	0.00
31/03/2009	£ / R On 12-June-09	16.75	Put	Currency Future	2952	2758	2952	2758	0.00
31/03/2009	£ / R On 12-June-09	16.45	Call	Currency Future	54	59	54	59	0.00
31/03/2009	£ / R On 12-June-09	16.45	Put	Currency Future	2668	2476	2668	2476	0.00
31/03/2009	£ / R On 12-June-09	16.25	Call	Currency Future	68	75	68	75	0.00
31/03/2009	£ / R On 12-June-09	16.25	Put	Currency Future	2481	2292	2481	2292	0.00
31/03/2009	£ / R On 12-June-09	16.80	Call	Currency Future	36	39	36	39	0.00
31/03/2009	£ / R On 12-June-09	16.80	Put	Currency Future	2999	2806	2999	2806	0.00
31/03/2009	£ / R On 12-June-09	17.15	Call	Currency Future	24	25	24	25	0.00
31/03/2009	£ / R On 12-June-09	17.15	Put	Currency Future	3337	3142	3337	3142	0.00
31/03/2009	£ / R On 12-June-09	17.05	Call	Currency Future	27	29	27	29	0.00
31/03/2009	£ / R On 12-June-09	17.05	Put	Currency Future	3240	3045	3240	3045	0.00
31/03/2009	£ / R On 12-June-09	17.50	Call	Currency Future	15	16	15	16	0.00
31/03/2009	£ / R On 12-June-09	17.50	Put	Currency Future	3678	3483	3678	3483	0.00
31/03/2009	£ / R On 12-June-09	17.80	Call	Currency Future	10	11	10	11	0.00
31/03/2009	£ / R On 12-June-09	17.80	Put	Currency Future	3974	3777	3974	3777	0.00
31/03/2009	£ / R On 12-June-09	18.40	Call	Currency Future	5	5	5	5	0.00
31/03/2009	£ / R On 12-June-09	18.40	Put	Currency Future	4568	4371	4568	4371	0.00
31/03/2009	£ / R On 12-June-09	19.00	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	19.00	Put	Currency Future	5165	4968	5165	4968	0.00
31/03/2009	£ / R On 12-June-09	19.15	Call	Currency Future	2	1	2	1	0.00
31/03/2009	£ / R On 12-June-09	19.15	Put	Currency Future	5315	5118	5315	5118	0.00
31/03/2009	£ / R On 12-June-09	18.80	Call	Currency Future	3	3	3	3	0.00
31/03/2009	£ / R On 12-June-09	18.80	Put	Currency Future	4966	4769	4966	4769	0.00
31/03/2009	£ / R On 12-June-09	18.35	Call	Currency Future	5	5	5	5	0.00
31/03/2009	£ / R On 12-June-09	18.35	Put	Currency Future	4518	4321	4518	4321	0.00
31/03/2009	£ / R On 12-June-09	18.25	Call	Currency Future	6	6	6	6	0.00
31/03/2009	£ / R On 12-June-09	18.25	Put	Currency Future	4419	4222	4419	4222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	18.75	Call	Currency Future	3	3	3	3	0.00
31/03/2009	£ / R On 12-June-09	18.75	Put	Currency Future	4916	4719	4916	4719	0.00
31/03/2009	£ / R On 12-June-09	17.25	Call	Currency Future	21	22	21	22	0.00
31/03/2009	£ / R On 12-June-09	17.25	Put	Currency Future	3434	3239	3434	3239	0.00
31/03/2009	£ / R On 12-June-09	16.30	Call	Currency Future	64	71	64	71	0.00
31/03/2009	£ / R On 12-June-09	16.30	Put	Currency Future	2528	2337	2528	2337	0.00
31/03/2009	£ / R On 12-June-09	15.80	Call	Currency Future	111	123	111	123	0.00
31/03/2009	£ / R On 12-June-09	15.80	Put	Currency Future	2074	1890	2074	1890	0.00
31/03/2009	£ / R On 12-June-09	15.10	Call	Currency Future	223	251	223	251	0.00
31/03/2009	£ / R On 12-June-09	15.10	Put	Currency Future	1486	1317	1486	1317	0.00
31/03/2009	£ / R On 12-June-09	15.30	Call	Currency Future	184	206	184	206	0.00
31/03/2009	£ / R On 12-June-09	15.30	Put	Currency Future	1647	1473	1647	1473	0.00
31/03/2009	£ / R On 12-June-09	15.40	Call	Currency Future	167	187	167	187	0.00
31/03/2009	£ / R On 12-June-09	15.40	Put	Currency Future	1730	1553	1730	1553	0.00
31/03/2009	£ / R On 12-June-09	15.50	Call	Currency Future	151	169	151	169	0.00
31/03/2009	£ / R On 12-June-09	15.50	Put	Currency Future	1814	1635	1814	1635	0.00
31/03/2009	£ / R On 12-June-09	14.80	Call	Currency Future	294	331	294	331	0.00
31/03/2009	£ / R On 12-June-09	14.80	Put	Currency Future	1257	1097	1257	1097	0.00
31/03/2009	£ / R On 12-June-09	15.30	Call	Currency Future	184	206	184	206	0.00
31/03/2009	£ / R On 12-June-09	15.30	Put	Currency Future	1647	1473	1647	1473	0.00
31/03/2009	£ / R On 12-June-09	15.15	Call	Currency Future	213	239	213	239	0.00
31/03/2009	£ / R On 12-June-09	15.15	Put	Currency Future	1526	1355	1526	1355	0.00
31/03/2009	£ / R On 12-June-09	15.55	Call	Currency Future	143	160	143	160	0.00
31/03/2009	£ / R On 12-June-09	15.55	Put	Currency Future	1857	1677	1857	1677	0.00
31/03/2009	£ / R On 12-June-09	15.80	Call	Currency Future	111	123	111	123	0.00
31/03/2009	£ / R On 12-June-09	15.80	Put	Currency Future	2074	1890	2074	1890	0.00
31/03/2009	£ / R On 12-June-09	15.90	Call	Currency Future	100	111	100	111	0.00
31/03/2009	£ / R On 12-June-09	15.90	Put	Currency Future	2163	1977	2163	1977	0.00
31/03/2009	£ / R On 12-June-09	15.65	Call	Currency Future	130	145	130	145	0.00
31/03/2009	£ / R On 12-June-09	15.65	Put	Currency Future	1943	1761	1943	1761	0.00
31/03/2009	£ / R On 12-June-09	16.20	Call	Currency Future	72	79	72	79	0.00
31/03/2009	£ / R On 12-June-09	16.20	Put	Currency Future	2435	2246	2435	2246	0.00
31/03/2009	£ / R On 12-June-09	15.90	Call	Currency Future	100	111	100	111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	15.90	Put	Currency Future	2163	1977	2163	1977	0.00
31/03/2009	£ / R On 12-June-09	16.10	Call	Currency Future	80	89	80	89	0.00
31/03/2009	£ / R On 12-June-09	16.10	Put	Currency Future	2344	2155	2344	2155	0.00
31/03/2009	£ / R On 12-June-09	15.95	Call	Currency Future	94	105	94	105	0.00
31/03/2009	£ / R On 12-June-09	15.95	Put	Currency Future	2208	2021	2208	2021	0.00
31/03/2009	£ / R On 12-June-09	16.05	Call	Currency Future	85	94	85	94	0.00
31/03/2009	£ / R On 12-June-09	16.05	Put	Currency Future	2298	2110	2298	2110	0.00
31/03/2009	£ / R On 12-June-09	16.40	Call	Currency Future	57	63	57	63	0.00
31/03/2009	£ / R On 12-June-09	16.40	Put	Currency Future	2621	2430	2621	2430	0.00
31/03/2009	£ / R On 12-June-09	16.00	Call	Currency Future	90	99	90	99	0.00
31/03/2009	£ / R On 12-June-09	16.00	Put	Currency Future	2253	2066	2253	2066	0.00
31/03/2009	£ / R On 12-June-09	16.30	Call	Currency Future	64	71	64	71	0.00
31/03/2009	£ / R On 12-June-09	16.30	Put	Currency Future	2528	2337	2528	2337	0.00
31/03/2009	£ / R On 12-June-09	16.60	Call	Currency Future	46	50	46	50	0.00
31/03/2009	£ / R On 12-June-09	16.60	Put	Currency Future	2809	2616	2809	2616	0.00
31/03/2009	£ / R On 12-June-09	16.80	Call	Currency Future	36	39	36	39	0.00
31/03/2009	£ / R On 12-June-09	16.80	Put	Currency Future	2999	2806	2999	2806	0.00
31/03/2009	£ / R On 12-June-09	16.70	Call	Currency Future	41	44	41	44	0.00
31/03/2009	£ / R On 12-June-09	16.70	Put	Currency Future	2904	2711	2904	2711	0.00
31/03/2009	£ / R On 12-June-09	16.90	Call	Currency Future	32	34	32	34	0.00
31/03/2009	£ / R On 12-June-09	16.90	Put	Currency Future	3095	2901	3095	2901	0.00
31/03/2009	£ / R On 12-June-09	17.00	Call	Currency Future	28	30	28	30	0.00
31/03/2009	£ / R On 12-June-09	17.00	Put	Currency Future	3192	2997	3192	2997	0.00
31/03/2009	£ / R On 12-June-09	16.90	Call	Currency Future	32	34	32	34	0.00
31/03/2009	£ / R On 12-June-09	16.90	Put	Currency Future	3095	2901	3095	2901	0.00
31/03/2009	£ / R On 12-June-09	17.10	Call	Currency Future	25	27	25	27	0.00
31/03/2009	£ / R On 12-June-09	17.10	Put	Currency Future	3288	3093	3288	3093	0.00
31/03/2009	£ / R On 12-June-09	16.55	Call	Currency Future	48	53	48	53	0.00
31/03/2009	£ / R On 12-June-09	16.55	Put	Currency Future	2762	2569	2762	2569	0.00
31/03/2009	£ / R On 12-June-09	16.65	Call	Currency Future	43	47	43	47	0.00
31/03/2009	£ / R On 12-June-09	16.65	Put	Currency Future	2856	2663	2856	2663	0.00
31/03/2009	£ / R On 12-June-09	16.85	Call	Currency Future	34	37	34	37	0.00
31/03/2009	£ / R On 12-June-09	16.85	Put	Currency Future	3047	2853	3047	2853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	16.95	Call	Currency Future	30	32	30	32	0.00
31/03/2009	£ / R On 12-June-09	16.95	Put	Currency Future	3143	2949	3143	2949	0.00
31/03/2009	£ / R On 12-June-09	16.15	Call	Currency Future	76	84	76	84	0.00
31/03/2009	£ / R On 12-June-09	16.15	Put	Currency Future	2389	2201	2389	2201	0.00
31/03/2009	£ / R On 12-June-09	16.35	Call	Currency Future	61	67	61	67	0.00
31/03/2009	£ / R On 12-June-09	16.35	Put	Currency Future	2574	2383	2574	2383	0.00
31/03/2009	£ / R On 12-June-09	16.85	Call	Currency Future	34	37	34	37	0.00
31/03/2009	£ / R On 12-June-09	16.85	Put	Currency Future	3047	2853	3047	2853	0.00
31/03/2009	£ / R On 12-June-09	17.35	Call	Currency Future	18	19	18	19	0.00
31/03/2009	£ / R On 12-June-09	17.35	Put	Currency Future	3532	3336	3532	3336	0.00
31/03/2009	£ / R On 12-June-09	17.45	Call	Currency Future	16	17	16	17	0.00
31/03/2009	£ / R On 12-June-09	17.45	Put	Currency Future	3629	3434	3629	3434	0.00
31/03/2009	£ / R On 12-June-09	17.55	Call	Currency Future	14	15	14	15	0.00
31/03/2009	£ / R On 12-June-09	17.55	Put	Currency Future	3727	3531	3727	3531	0.00
31/03/2009	£ / R On 12-June-09	17.65	Call	Currency Future	12	13	12	13	0.00
31/03/2009	£ / R On 12-June-09	17.65	Put	Currency Future	3826	3630	3826	3630	0.00
31/03/2009	£ / R On 12-June-09	18.45	Call	Currency Future	4	4	4	4	0.00
31/03/2009	£ / R On 12-June-09	18.45	Put	Currency Future	4618	4421	4618	4421	0.00
31/03/2009	£ / R On 12-June-09	18.55	Call	Currency Future	4	4	4	4	0.00
31/03/2009	£ / R On 12-June-09	18.55	Put	Currency Future	4717	4520	4717	4520	0.00
31/03/2009	£ / R On 12-June-09	18.65	Call	Currency Future	3	3	3	3	0.00
31/03/2009	£ / R On 12-June-09	18.65	Put	Currency Future	4817	4620	4817	4620	0.00
31/03/2009	£ / R On 12-June-09	18.85	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	18.85	Put	Currency Future	5016	4819	5016	4819	0.00
31/03/2009	£ / R On 12-June-09	18.95	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	18.95	Put	Currency Future	5115	4919	5115	4919	0.00
31/03/2009	£ / R On 12-June-09	19.05	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	19.05	Put	Currency Future	5215	5018	5215	5018	0.00
31/03/2009	£ / R On 12-June-09	17.85	Call	Currency Future	10	10	10	10	0.00
31/03/2009	£ / R On 12-June-09	17.85	Put	Currency Future	4023	3827	4023	3827	0.00
31/03/2009	£ / R On 12-June-09	17.95	Call	Currency Future	8	9	8	9	0.00
31/03/2009	£ / R On 12-June-09	17.95	Put	Currency Future	4122	3925	4122	3925	0.00
31/03/2009	£ / R On 12-June-09	18.05	Call	Currency Future	7	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	18.05	Put	Currency Future	4221	4024	4221	4024	0.00
31/03/2009	£ / R On 12-June-09	18.15	Call	Currency Future	6	7	6	7	0.00
31/03/2009	£ / R On 12-June-09	18.15	Put	Currency Future	4320	4123	4320	4123	0.00
31/03/2009	£ / R On 12-June-09	17.95	Call	Currency Future	8	9	8	9	0.00
31/03/2009	£ / R On 12-June-09	17.95	Put	Currency Future	4122	3925	4122	3925	0.00
31/03/2009	£ / R On 12-June-09	18.15	Call	Currency Future	6	7	6	7	0.00
31/03/2009	£ / R On 12-June-09	18.15	Put	Currency Future	4320	4123	4320	4123	0.00
31/03/2009	£ / R On 12-June-09	18.45	Call	Currency Future	4	4	4	4	0.00
31/03/2009	£ / R On 12-June-09	18.45	Put	Currency Future	4618	4421	4618	4421	0.00
31/03/2009	£ / R On 12-June-09	18.65	Call	Currency Future	3	3	3	3	0.00
31/03/2009	£ / R On 12-June-09	18.65	Put	Currency Future	4817	4620	4817	4620	0.00
31/03/2009	£ / R On 12-June-09	18.50	Call	Currency Future	4	4	4	4	0.00
31/03/2009	£ / R On 12-June-09	18.50	Put	Currency Future	4667	4471	4667	4471	0.00
31/03/2009	£ / R On 12-June-09	18.60	Call	Currency Future	3	3	3	3	0.00
31/03/2009	£ / R On 12-June-09	18.60	Put	Currency Future	4767	4570	4767	4570	0.00
31/03/2009	£ / R On 12-June-09	18.70	Call	Currency Future	3	3	3	3	0.00
31/03/2009	£ / R On 12-June-09	18.70	Put	Currency Future	4866	4670	4866	4670	0.00
31/03/2009	£ / R On 12-June-09	18.90	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	18.90	Put	Currency Future	5066	4869	5066	4869	0.00
31/03/2009	£ / R On 12-June-09	19.10	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	19.10	Put	Currency Future	5265	5068	5265	5068	0.00
31/03/2009	£ / R On 12-June-09	19.20	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.20	Put	Currency Future	5365	5168	5365	5168	0.00
31/03/2009	£ / R On 12-June-09	18.85	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	18.85	Put	Currency Future	5016	4819	5016	4819	0.00
31/03/2009	£ / R On 12-June-09	19.05	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	19.05	Put	Currency Future	5215	5018	5215	5018	0.00
31/03/2009	£ / R On 12-June-09	19.25	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.25	Put	Currency Future	5415	5218	5415	5218	0.00
31/03/2009	£ / R On 12-June-09	19.35	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.35	Put	Currency Future	5514	5318	5514	5318	0.00
31/03/2009	£ / R On 12-June-09	19.45	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.45	Put	Currency Future	5614	5418	5614	5418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	19.55	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.55	Put	Currency Future	5714	5517	5714	5517	0.00
31/03/2009	£ / R On 12-June-09	18.90	Call	Currency Future	2	2	2	2	0.00
31/03/2009	£ / R On 12-June-09	18.90	Put	Currency Future	5066	4869	5066	4869	0.00
31/03/2009	£ / R On 12-June-09	19.30	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.30	Put	Currency Future	5465	5268	5465	5268	0.00
31/03/2009	£ / R On 12-June-09	19.40	Call	Currency Future	1	1	1	1	0.00
31/03/2009	£ / R On 12-June-09	19.40	Put	Currency Future	5564	5368	5564	5368	0.00
31/03/2009	£ / R On 12-June-09	17.40	Call	Currency Future	17	18	17	18	0.00
31/03/2009	£ / R On 12-June-09	17.40	Put	Currency Future	3580	3385	3580	3385	0.00
31/03/2009	£ / R On 12-June-09	17.60	Call	Currency Future	13	14	13	14	0.00
31/03/2009	£ / R On 12-June-09	17.60	Put	Currency Future	3777	3581	3777	3581	0.00
31/03/2009	£ / R On 12-June-09	17.70	Call	Currency Future	12	12	12	12	0.00
31/03/2009	£ / R On 12-June-09	17.70	Put	Currency Future	3875	3679	3875	3679	0.00
31/03/2009	£ / R On 12-June-09	17.90	Call	Currency Future	9	9	9	9	0.00
31/03/2009	£ / R On 12-June-09	17.90	Put	Currency Future	4072	3876	4072	3876	0.00
31/03/2009	£ / R On 12-June-09	18.00	Call	Currency Future	8	8	8	8	0.00
31/03/2009	£ / R On 12-June-09	18.00	Put	Currency Future	4171	3975	4171	3975	0.00
31/03/2009	£ / R On 12-June-09	18.10	Call	Currency Future	7	7	7	7	0.00
31/03/2009	£ / R On 12-June-09	18.10	Put	Currency Future	4270	4074	4270	4074	0.00
31/03/2009	£ / R On 12-June-09	18.20	Call	Currency Future	6	6	6	6	0.00
31/03/2009	£ / R On 12-June-09	18.20	Put	Currency Future	4369	4173	4369	4173	0.00
31/03/2009	£ / R On 12-June-09	17.10	Call	Currency Future	25	27	25	27	0.00
31/03/2009	£ / R On 12-June-09	17.10	Put	Currency Future	3288	3093	3288	3093	0.00
31/03/2009	£ / R On 12-June-09	17.20	Call	Currency Future	22	24	22	24	0.00
31/03/2009	£ / R On 12-June-09	17.20	Put	Currency Future	3385	3190	3385	3190	0.00
31/03/2009	£ / R On 12-June-09	17.30	Call	Currency Future	20	21	20	21	0.00
31/03/2009	£ / R On 12-June-09	17.30	Put	Currency Future	3483	3287	3483	3287	0.00
31/03/2009	£ / R On 12-June-09	17.40	Call	Currency Future	17	18	17	18	0.00
31/03/2009	£ / R On 12-June-09	17.40	Put	Currency Future	3580	3385	3580	3385	0.00
31/03/2009	£ / R On 12-June-09	17.90	Call	Currency Future	9	9	9	9	0.00
31/03/2009	£ / R On 12-June-09	17.90	Put	Currency Future	4072	3876	4072	3876	0.00
31/03/2009	£ / R On 12-June-09	16.65	Call	Currency Future	43	47	43	47	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	16.65	Put	Currency Future	2856	2663	2856	2663	0.00
31/03/2009	£ / R On 12-June-09	17.15	Call	Currency Future	24	25	24	25	0.00
31/03/2009	£ / R On 12-June-09	17.15	Put	Currency Future	3337	3142	3337	3142	0.00
31/03/2009	£ / R On 12-June-09	17.05	Call	Currency Future	27	29	27	29	0.00
31/03/2009	£ / R On 12-June-09	17.05	Put	Currency Future	3240	3045	3240	3045	0.00
31/03/2009	£ / R On 12-June-09	17.35	Call	Currency Future	18	19	18	19	0.00
31/03/2009	£ / R On 12-June-09	17.35	Put	Currency Future	3532	3336	3532	3336	0.00
31/03/2009	£ / R On 12-June-09	17.55	Call	Currency Future	14	15	14	15	0.00
31/03/2009	£ / R On 12-June-09	17.55	Put	Currency Future	3727	3531	3727	3531	0.00
31/03/2009	£ / R On 12-June-09	16.45	Call	Currency Future	54	59	54	59	0.00
31/03/2009	£ / R On 12-June-09	16.45	Put	Currency Future	2668	2476	2668	2476	0.00
31/03/2009	£ / R On 12-June-09	15.85	Call	Currency Future	105	117	105	117	0.00
31/03/2009	£ / R On 12-June-09	15.85	Put	Currency Future	2118	1933	2118	1933	0.00
31/03/2009	£ / R On 14-September-09	14.65	Call	Currency Future	712	746	712	746	0.00
31/03/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1320	1154	1320	1154	0.00
31/03/2009	£ / R On 12-June-09	14.55	Call	Currency Future	366	394	366	394	0.00
31/03/2009	£ / R On 12-June-09	14.55	Put	Currency Future	1079	910	1079	910	0.00
31/03/2009	£ / R On 14-September-09	14.80	Call	Currency Future	667	702	667	702	0.00
31/03/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1425	1259	1425	1259	0.00
31/03/2009	£ / R On 14-September-09	15.40	Call	Currency Future	483	516	483	516	0.00
31/03/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1840	1673	1840	1673	0.00
31/03/2009	£ / R On 14-September-09	14.30	Call	Currency Future	820	864	820	864	0.00
31/03/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1078	922	1078	922	0.00
31/03/2009	£ / R On 12-June-09	13.75	Call	Currency Future	619	683	619	683	0.00
31/03/2009	£ / R On 12-June-09	13.75	Put	Currency Future	533	400	533	400	0.00
31/03/2009	£ / R On 12-June-09	13.85	Call	Currency Future	579	636	579	636	0.00
31/03/2009	£ / R On 12-June-09	13.85	Put	Currency Future	592	453	592	453	0.00
31/03/2009	£ / R On 12-June-09	14.05	Call	Currency Future	505	554	505	554	0.00
31/03/2009	£ / R On 12-June-09	14.05	Put	Currency Future	719	570	719	570	0.00
31/03/2009	£ / R On 14-September-09	14.00	Call	Currency Future	930	982	930	982	0.00
31/03/2009	£ / R On 14-September-09	14.00	Put	Currency Future	888	739	888	739	0.00
31/03/2009	£ / R On 12-June-09	13.70	Call	Currency Future	640	708	640	708	0.00
31/03/2009	£ / R On 12-June-09	13.70	Put	Currency Future	503	375	503	375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	13.80	Call	Currency Future	599	659	599	659	0.00
31/03/2009	£ / R On 12-June-09	13.80	Put	Currency Future	562	426	562	426	0.00
31/03/2009	£ / R On 14-September-09	13.95	Call	Currency Future	950	1002	950	1002	0.00
31/03/2009	£ / R On 14-September-09	13.95	Put	Currency Future	858	710	858	710	0.00
31/03/2009	£ / R On 14-September-09	14.05	Call	Currency Future	911	962	911	962	0.00
31/03/2009	£ / R On 14-September-09	14.05	Put	Currency Future	918	770	918	770	0.00
31/03/2009	£ / R On 14-September-09	14.15	Call	Currency Future	873	923	873	923	0.00
31/03/2009	£ / R On 14-September-09	14.15	Put	Currency Future	981	830	981	830	0.00
31/03/2009	£ / R On 14-September-09	14.55	Call	Currency Future	741	777	741	777	0.00
31/03/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1249	1085	1249	1085	0.00
31/03/2009	£ / R On 12-June-09	14.40	Call	Currency Future	402	435	402	435	0.00
31/03/2009	£ / R On 12-June-09	14.40	Put	Currency Future	965	801	965	801	0.00
31/03/2009	£ / R On 14-September-09	15.30	Call	Currency Future	510	545	510	545	0.00
31/03/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1768	1603	1768	1603	0.00
31/03/2009	£ / R On 14-September-09	15.90	Call	Currency Future	363	386	363	386	0.00
31/03/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2220	2044	2220	2044	0.00
31/03/2009	£ / R On 14-September-09	15.40	Call	Currency Future	483	516	483	516	0.00
31/03/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1840	1673	1840	1673	0.00
31/03/2009	£ / R On 14-September-09	15.80	Call	Currency Future	385	409	385	409	0.00
31/03/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2142	1967	2142	1967	0.00
31/03/2009	£ / R On 14-September-09	15.90	Call	Currency Future	363	386	363	386	0.00
31/03/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2220	2044	2220	2044	0.00
31/03/2009	£ / R On 14-September-09	16.00	Call	Currency Future	342	364	342	364	0.00
31/03/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2300	2121	2300	2121	0.00
31/03/2009	£ / R On 14-September-09	16.10	Call	Currency Future	323	342	323	342	0.00
31/03/2009	£ / R On 14-September-09	16.10	Put	Currency Future	2380	2200	2380	2200	0.00
31/03/2009	£ / R On 14-September-09	15.05	Call	Currency Future	584	626	584	626	0.00
31/03/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1592	1434	1592	1434	0.00
31/03/2009	£ / R On 14-September-09	15.55	Call	Currency Future	444	473	444	473	0.00
31/03/2009	£ / R On 14-September-09	15.55	Put	Currency Future	1951	1781	1951	1781	0.00
31/03/2009	£ / R On 14-September-09	15.75	Call	Currency Future	396	422	396	422	0.00
31/03/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2103	1929	2103	1929	0.00
31/03/2009	£ / R On 14-September-09	15.55	Call	Currency Future	444	473	444	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 14-September-09	15.55	Put	Currency Future	1951	1781	1951	1781	0.00
31/03/2009	£ / R On 14-September-09	15.85	Call	Currency Future	374	398	374	398	0.00
31/03/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2181	2005	2181	2005	0.00
31/03/2009	£ / R On 14-September-09	15.95	Call	Currency Future	352	375	352	375	0.00
31/03/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2260	2082	2260	2082	0.00
31/03/2009	£ / R On 14-September-09	16.05	Call	Currency Future	332	353	332	353	0.00
31/03/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2340	2160	2340	2160	0.00
31/03/2009	£ / R On 14-September-09	14.40	Call	Currency Future	787	828	787	828	0.00
31/03/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1145	986	1145	986	0.00
31/03/2009	£ / R On 14-September-09	16.30	Call	Currency Future	286	303	286	303	0.00
31/03/2009	£ / R On 14-September-09	16.30	Put	Currency Future	2544	2361	2544	2361	0.00
31/03/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1050	1075	1050	1075	0.00
31/03/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1421	1247	1421	1247	0.00
31/03/2009	£ / R On 14-December-09	14.70	Call	Currency Future	1018	1041	1018	1041	0.00
31/03/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1489	1313	1489	1313	0.00
31/03/2009	£ / R On 14-December-09	14.80	Call	Currency Future	987	1008	987	1008	0.00
31/03/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1558	1380	1558	1380	0.00
31/03/2009	£ / R On 14-December-09	15.00	Call	Currency Future	921	946	921	946	0.00
31/03/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1691	1518	1691	1518	0.00
31/03/2009	£ / R On 14-December-09	15.10	Call	Currency Future	885	917	885	917	0.00
31/03/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1756	1589	1756	1589	0.00
31/03/2009	£ / R On 14-December-09	15.20	Call	Currency Future	851	880	851	880	0.00
31/03/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1821	1652	1821	1652	0.00
31/03/2009	£ / R On 14-December-09	15.60	Call	Currency Future	723	745	723	745	0.00
31/03/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2094	1917	2094	1917	0.00
31/03/2009	£ / R On 14-September-09	14.15	Call	Currency Future	873	923	873	923	0.00
31/03/2009	£ / R On 14-September-09	14.15	Put	Currency Future	981	830	981	830	0.00
31/03/2009	£ / R On 14-September-09	14.65	Call	Currency Future	712	746	712	746	0.00
31/03/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1320	1154	1320	1154	0.00
31/03/2009	£ / R On 14-September-09	15.15	Call	Currency Future	554	593	554	593	0.00
31/03/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1661	1500	1661	1500	0.00
31/03/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1231	1265	1231	1265	0.00
31/03/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1102	937	1102	937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 14-December-09	14.20	Call	Currency Future	1192	1228	1192	1228	0.00
31/03/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1163	1000	1163	1000	0.00
31/03/2009	£ / R On 14-September-09	13.90	Call	Currency Future	970	1023	970	1023	0.00
31/03/2009	£ / R On 14-September-09	13.90	Put	Currency Future	828	681	828	681	0.00
31/03/2009	£ / R On 14-September-09	14.60	Call	Currency Future	727	761	727	761	0.00
31/03/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1284	1119	1284	1119	0.00
31/03/2009	£ / R On 14-December-09	13.90	Call	Currency Future	1311	1358	1311	1358	0.00
31/03/2009	£ / R On 14-December-09	13.90	Put	Currency Future	982	830	982	830	0.00
31/03/2009	£ / R On 14-December-09	14.00	Call	Currency Future	1272	1305	1272	1305	0.00
31/03/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1043	877	1043	877	0.00
31/03/2009	£ / R On 14-December-09	14.10	Call	Currency Future	1231	1265	1231	1265	0.00
31/03/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1102	937	1102	937	0.00
31/03/2009	£ / R On 14-December-09	14.60	Call	Currency Future	1050	1075	1050	1075	0.00
31/03/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1421	1247	1421	1247	0.00
31/03/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1251	1285	1251	1285	0.00
31/03/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1072	907	1072	907	0.00
31/03/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1211	1246	1211	1246	0.00
31/03/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1132	969	1132	969	0.00
31/03/2009	£ / R On 14-December-09	14.25	Call	Currency Future	1173	1208	1173	1208	0.00
31/03/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1194	1030	1194	1030	0.00
31/03/2009	£ / R On 14-December-09	14.55	Call	Currency Future	1067	1093	1067	1093	0.00
31/03/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1387	1215	1387	1215	0.00
31/03/2009	£ / R On 14-December-09	14.65	Call	Currency Future	1034	1058	1034	1058	0.00
31/03/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1455	1280	1455	1280	0.00
31/03/2009	£ / R On 14-December-09	14.75	Call	Currency Future	1003	1024	1003	1024	0.00
31/03/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1523	1346	1523	1346	0.00
31/03/2009	£ / R On 14-December-09	15.15	Call	Currency Future	868	899	868	899	0.00
31/03/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1788	1621	1788	1621	0.00
31/03/2009	£ / R On 12-June-09	13.50	Call	Currency Future	734	827	734	827	0.00
31/03/2009	£ / R On 12-June-09	13.50	Put	Currency Future	397	294	397	294	0.00
31/03/2009	£ / R On 12-June-09	13.60	Call	Currency Future	685	765	685	765	0.00
31/03/2009	£ / R On 12-June-09	13.60	Put	Currency Future	448	331	448	331	0.00
31/03/2009	£ / R On 12-June-09	13.80	Call	Currency Future	599	659	599	659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 12-June-09	13.80	Put	Currency Future	562	426	562	426	0.00
31/03/2009	£ / R On 14-September-09	13.75	Call	Currency Future	1031	1100	1031	1100	0.00
31/03/2009	£ / R On 14-September-09	13.75	Put	Currency Future	738	608	738	608	0.00
31/03/2009	£ / R On 14-September-09	13.85	Call	Currency Future	991	1045	991	1045	0.00
31/03/2009	£ / R On 14-September-09	13.85	Put	Currency Future	798	653	798	653	0.00
31/03/2009	£ / R On 14-September-09	14.05	Call	Currency Future	911	962	911	962	0.00
31/03/2009	£ / R On 14-September-09	14.05	Put	Currency Future	918	770	918	770	0.00
31/03/2009	£ / R On 12-June-09	13.65	Call	Currency Future	662	734	662	734	0.00
31/03/2009	£ / R On 12-June-09	13.65	Put	Currency Future	475	351	475	351	0.00
31/03/2009	£ / R On 12-June-09	13.85	Call	Currency Future	579	636	579	636	0.00
31/03/2009	£ / R On 12-June-09	13.85	Put	Currency Future	592	453	592	453	0.00
31/03/2009	£ / R On 12-June-09	14.35	Call	Currency Future	415	450	415	450	0.00
31/03/2009	£ / R On 12-June-09	14.35	Put	Currency Future	928	766	928	766	0.00
31/03/2009	£ / R On 14-September-09	14.55	Call	Currency Future	741	777	741	777	0.00
31/03/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1249	1085	1249	1085	0.00
31/03/2009	£ / R On 12-June-09	14.30	Call	Currency Future	429	465	429	465	0.00
31/03/2009	£ / R On 12-June-09	14.30	Put	Currency Future	892	732	892	732	0.00
31/03/2009	£ / R On 14-September-09	13.80	Call	Currency Future	1010	1072	1010	1072	0.00
31/03/2009	£ / R On 14-September-09	13.80	Put	Currency Future	768	630	768	630	0.00
31/03/2009	£ / R On 14-September-09	13.90	Call	Currency Future	970	1023	970	1023	0.00
31/03/2009	£ / R On 14-September-09	13.90	Put	Currency Future	828	681	828	681	0.00
31/03/2009	£ / R On 14-September-09	13.70	Call	Currency Future	1052	1129	1052	1129	0.00
31/03/2009	£ / R On 14-September-09	13.70	Put	Currency Future	709	587	709	587	0.00
31/03/2009	£ / R On 14-December-09	13.85	Call	Currency Future	1331	1385	1331	1385	0.00
31/03/2009	£ / R On 14-December-09	13.85	Put	Currency Future	951	807	951	807	0.00
31/03/2009	£ / R On 14-December-09	13.95	Call	Currency Future	1292	1331	1292	1331	0.00
31/03/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1012	853	1012	853	0.00
31/03/2009	£ / R On 14-December-09	14.05	Call	Currency Future	1251	1285	1251	1285	0.00
31/03/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1072	907	1072	907	0.00
31/03/2009	£ / R On 14-December-09	14.15	Call	Currency Future	1211	1246	1211	1246	0.00
31/03/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1132	969	1132	969	0.00
31/03/2009	£ / R On 14-December-09	14.55	Call	Currency Future	1067	1093	1067	1093	0.00
31/03/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1387	1215	1387	1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	£ / R On 14-December-09	14.95	Call	Currency Future	939	961	939	961	0.00
31/03/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1660	1483	1660	1483	0.00
31/03/2009	£ / R On 12-June-09	13.55	Call	Currency Future	709	796	709	796	0.00
31/03/2009	£ / R On 12-June-09	13.55	Put	Currency Future	422	312	422	312	0.00
31/03/2009	£ / R On 12-June-09	13.65	Call	Currency Future	662	734	662	734	0.00
31/03/2009	£ / R On 12-June-09	13.65	Put	Currency Future	475	351	475	351	0.00
31/03/2009	£ / R On 14-December-09	14.65	Call	Currency Future	1034	1058	1034	1058	0.00
31/03/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1455	1280	1455	1280	0.00
31/03/2009	£ / R On 14-December-09	15.05	Call	Currency Future	903	932	903	932	0.00
31/03/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1723	1554	1723	1554	0.00
31/03/2009	€ / R On 12-June-09			Currency Future	12.8200	13.0172	12.8245	13.0172	16,505.00
31/03/2009	€ / R On 14-September-09			Currency Future	13.0100	13.2096	13.0145	13.2096	317.00
31/03/2009	€ / R On 14-December-09			Currency Future	13.1900	13.3855	13.1871	13.3855	0.00
31/03/2009	€ / R On 12-June-09	13.00	Call	Currency Future	471	557	471	557	0.00
31/03/2009	€ / R On 12-June-09	13.00	Put	Currency Future	646	539	646	539	0.00
31/03/2009	€ / R On 14-September-09	13.20	Call	Currency Future	770	855	770	855	0.00
31/03/2009	€ / R On 14-September-09	13.20	Put	Currency Future	956	846	956	846	0.00
31/03/2009	€ / R On 14-December-09	13.40	Call	Currency Future	997	1076	997	1076	0.00
31/03/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1209	1090	1209	1090	0.00
31/03/2009	€ / R On 12-June-09	12.95	Call	Currency Future	488	577	488	577	0.00
31/03/2009	€ / R On 12-June-09	12.95	Put	Currency Future	614	510	614	510	0.00
31/03/2009	€ / R On 14-September-09	13.15	Call	Currency Future	788	875	788	875	0.00
31/03/2009	€ / R On 14-September-09	13.15	Put	Currency Future	923	815	923	815	0.00
31/03/2009	€ / R On 14-December-09	13.30	Call	Currency Future	1031	1114	1031	1114	0.00
31/03/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1144	1029	1144	1029	0.00
31/03/2009	€ / R On 14-September-09	13.15	Call	Currency Future	788	875	788	875	0.00
31/03/2009	€ / R On 14-September-09	13.15	Put	Currency Future	923	815	923	815	0.00
31/03/2009	€ / R On 14-December-09	13.35	Call	Currency Future	1014	1095	1014	1095	0.00
31/03/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1177	1059	1177	1059	0.00
31/03/2009	€ / R On 14-December-09	13.35	Call	Currency Future	1014	1095	1014	1095	0.00
31/03/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1177	1059	1177	1059	0.00
31/03/2009	€ / R On 12-June-09	13.30	Call	Currency Future	372	448	372	448	0.00
31/03/2009	€ / R On 12-June-09	13.30	Put	Currency Future	847	731	847	731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 14-September-09	13.50	Call	Currency Future	666	748	666	748	0.00
31/03/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1151	1038	1151	1038	0.00
31/03/2009	€ / R On 14-December-09	13.65	Call	Currency Future	911	986	911	986	0.00
31/03/2009	€ / R On 14-December-09	13.65	Put	Currency Future	1374	1251	1374	1251	0.00
31/03/2009	€ / R On 12-June-09	13.35	Call	Currency Future	354	433	354	433	0.00
31/03/2009	€ / R On 12-June-09	13.35	Put	Currency Future	880	766	880	766	0.00
31/03/2009	€ / R On 14-September-09	13.55	Call	Currency Future	647	731	647	731	0.00
31/03/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1182	1072	1182	1072	0.00
31/03/2009	€ / R On 14-December-09	13.70	Call	Currency Future	892	969	892	969	0.00
31/03/2009	€ / R On 14-December-09	13.70	Put	Currency Future	1405	1284	1405	1284	0.00
31/03/2009	€ / R On 12-June-09	13.25	Call	Currency Future	389	464	389	464	0.00
31/03/2009	€ / R On 12-June-09	13.25	Put	Currency Future	815	697	815	697	0.00
31/03/2009	€ / R On 14-September-09	13.45	Call	Currency Future	685	764	685	764	0.00
31/03/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1120	1005	1120	1005	0.00
31/03/2009	€ / R On 14-December-09	13.60	Call	Currency Future	931	1003	931	1003	0.00
31/03/2009	€ / R On 14-December-09	13.60	Put	Currency Future	1344	1218	1344	1218	0.00
31/03/2009	€ / R On 12-June-09	13.20	Call	Currency Future	408	481	408	481	0.00
31/03/2009	€ / R On 12-June-09	13.20	Put	Currency Future	783	664	783	664	0.00
31/03/2009	€ / R On 14-September-09	13.40	Call	Currency Future	704	781	704	781	0.00
31/03/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1090	972	1090	972	0.00
31/03/2009	€ / R On 14-December-09	13.55	Call	Currency Future	947	1021	947	1021	0.00
31/03/2009	€ / R On 14-December-09	13.55	Put	Currency Future	1310	1185	1310	1185	0.00
31/03/2009	€ / R On 12-June-09	13.15	Call	Currency Future	423	499	423	499	0.00
31/03/2009	€ / R On 12-June-09	13.15	Put	Currency Future	748	632	748	632	0.00
31/03/2009	€ / R On 14-September-09	13.35	Call	Currency Future	720	799	720	799	0.00
31/03/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1056	940	1056	940	0.00
31/03/2009	€ / R On 14-December-09	13.50	Call	Currency Future	963	1039	963	1039	0.00
31/03/2009	€ / R On 14-December-09	13.50	Put	Currency Future	1276	1153	1276	1153	0.00
31/03/2009	€ / R On 12-June-09	13.15	Call	Currency Future	423	499	423	499	0.00
31/03/2009	€ / R On 12-June-09	13.15	Put	Currency Future	748	632	748	632	0.00
31/03/2009	€ / R On 14-September-09	13.35	Call	Currency Future	720	799	720	799	0.00
31/03/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1056	940	1056	940	0.00
31/03/2009	€ / R On 14-December-09	13.55	Call	Currency Future	947	1021	947	1021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 14-December-09	13.55	Put	Currency Future	1310	1185	1310	1185	0.00
31/03/2009	€ / R On 12-June-09	13.05	Call	Currency Future	454	537	454	537	0.00
31/03/2009	€ / R On 12-June-09	13.05	Put	Currency Future	680	569	680	569	0.00
31/03/2009	€ / R On 14-September-09	13.25	Call	Currency Future	753	836	753	836	0.00
31/03/2009	€ / R On 14-September-09	13.25	Put	Currency Future	989	876	989	876	0.00
31/03/2009	€ / R On 14-December-09	13.45	Call	Currency Future	980	1057	980	1057	0.00
31/03/2009	€ / R On 14-December-09	13.45	Put	Currency Future	1243	1121	1243	1121	0.00
31/03/2009	€ / R On 12-June-09	13.50	Call	Currency Future	306	382	306	382	0.00
31/03/2009	€ / R On 12-June-09	13.50	Put	Currency Future	982	864	982	864	0.00
31/03/2009	€ / R On 14-September-09	13.70	Call	Currency Future	593	677	593	677	0.00
31/03/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1278	1167	1278	1167	0.00
31/03/2009	€ / R On 14-December-09	13.85	Call	Currency Future	835	917	835	917	0.00
31/03/2009	€ / R On 14-December-09	13.85	Put	Currency Future	1498	1382	1498	1382	0.00
31/03/2009	€ / R On 12-June-09	13.65	Call	Currency Future	263	332	263	332	0.00
31/03/2009	€ / R On 12-June-09	13.65	Put	Currency Future	1089	964	1089	964	0.00
31/03/2009	€ / R On 14-September-09	13.85	Call	Currency Future	542	621	542	621	0.00
31/03/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1378	1262	1378	1262	0.00
31/03/2009	€ / R On 14-December-09	13.25	Call	Currency Future	1049	1134	1049	1134	0.00
31/03/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1112	999	1112	999	0.00
31/03/2009	€ / R On 12-June-09	13.70	Call	Currency Future	250	316	250	316	0.00
31/03/2009	€ / R On 12-June-09	13.70	Put	Currency Future	1126	999	1126	999	0.00
31/03/2009	€ / R On 14-September-09	13.90	Call	Currency Future	526	604	526	604	0.00
31/03/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1412	1294	1412	1294	0.00
31/03/2009	€ / R On 14-December-09	14.85	Call	Currency Future	528	585	528	585	0.00
31/03/2009	€ / R On 14-December-09	14.85	Put	Currency Future	2191	2050	2191	2050	0.00
31/03/2009	€ / R On 12-June-09	13.40	Call	Currency Future	338	418	338	418	0.00
31/03/2009	€ / R On 12-June-09	13.40	Put	Currency Future	913	801	913	801	0.00
31/03/2009	€ / R On 14-September-09	13.60	Call	Currency Future	628	716	628	716	0.00
31/03/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1214	1106	1214	1106	0.00
31/03/2009	€ / R On 12-June-09	13.35	Call	Currency Future	354	433	354	433	0.00
31/03/2009	€ / R On 12-June-09	13.35	Put	Currency Future	880	766	880	766	0.00
31/03/2009	€ / R On 12-June-09	13.05	Call	Currency Future	454	537	454	537	0.00
31/03/2009	€ / R On 12-June-09	13.05	Put	Currency Future	680	569	680	569	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	12.85	Call	Currency Future	526	620	526	620	0.00
31/03/2009	€ / R On 12-June-09	12.85	Put	Currency Future	551	453	551	453	0.00
31/03/2009	€ / R On 14-September-09	13.00	Call	Currency Future	844	935	844	935	0.00
31/03/2009	€ / R On 14-September-09	13.00	Put	Currency Future	829	726	829	726	0.00
31/03/2009	€ / R On 12-June-09	13.10	Call	Currency Future	438	517	438	517	0.00
31/03/2009	€ / R On 12-June-09	13.10	Put	Currency Future	714	600	714	600	0.00
31/03/2009	€ / R On 14-September-09	13.30	Call	Currency Future	736	817	736	817	0.00
31/03/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1022	908	1022	908	0.00
31/03/2009	€ / R On 14-September-09	13.30	Call	Currency Future	736	817	736	817	0.00
31/03/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1022	908	1022	908	0.00
31/03/2009	€ / R On 14-September-09	13.40	Call	Currency Future	704	781	704	781	0.00
31/03/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1090	972	1090	972	0.00
31/03/2009	€ / R On 12-June-09	12.90	Call	Currency Future	507	598	507	598	0.00
31/03/2009	€ / R On 12-June-09	12.90	Put	Currency Future	582	481	582	481	0.00
31/03/2009	€ / R On 14-September-09	13.05	Call	Currency Future	825	915	825	915	0.00
31/03/2009	€ / R On 14-September-09	13.05	Put	Currency Future	860	756	860	756	0.00
31/03/2009	€ / R On 12-June-09	12.80	Call	Currency Future	546	643	546	643	0.00
31/03/2009	€ / R On 12-June-09	12.80	Put	Currency Future	521	425	521	425	0.00
31/03/2009	€ / R On 14-September-09	13.75	Call	Currency Future	575	658	575	658	0.00
31/03/2009	€ / R On 14-September-09	13.75	Put	Currency Future	1311	1198	1311	1198	0.00
31/03/2009	€ / R On 12-June-09	13.45	Call	Currency Future	322	399	322	399	0.00
31/03/2009	€ / R On 12-June-09	13.45	Put	Currency Future	947	832	947	832	0.00
31/03/2009	€ / R On 14-September-09	13.65	Call	Currency Future	610	696	610	696	0.00
31/03/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1246	1136	1246	1136	0.00
31/03/2009	€ / R On 12-June-09	13.65	Call	Currency Future	263	332	263	332	0.00
31/03/2009	€ / R On 12-June-09	13.65	Put	Currency Future	1089	964	1089	964	0.00
31/03/2009	€ / R On 14-September-09	13.90	Call	Currency Future	526	604	526	604	0.00
31/03/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1412	1294	1412	1294	0.00
31/03/2009	€ / R On 12-June-09	13.70	Call	Currency Future	250	316	250	316	0.00
31/03/2009	€ / R On 12-June-09	13.70	Put	Currency Future	1126	999	1126	999	0.00
31/03/2009	€ / R On 14-September-09	13.95	Call	Currency Future	510	586	510	586	0.00
31/03/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1446	1327	1446	1327	0.00
31/03/2009	€ / R On 12-June-09	13.80	Call	Currency Future	226	287	226	287	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	13.80	Put	Currency Future	1201	1070	1201	1070	0.00
31/03/2009	€ / R On 14-September-09	14.00	Call	Currency Future	495	569	495	569	0.00
31/03/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1481	1360	1481	1360	0.00
31/03/2009	€ / R On 12-June-09	13.90	Call	Currency Future	203	260	203	260	0.00
31/03/2009	€ / R On 12-June-09	13.90	Put	Currency Future	1278	1142	1278	1142	0.00
31/03/2009	€ / R On 14-September-09	14.10	Call	Currency Future	466	537	466	537	0.00
31/03/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1551	1427	1551	1427	0.00
31/03/2009	€ / R On 12-June-09	13.60	Call	Currency Future	277	348	277	348	0.00
31/03/2009	€ / R On 12-June-09	13.60	Put	Currency Future	1053	930	1053	930	0.00
31/03/2009	€ / R On 14-September-09	13.80	Call	Currency Future	559	639	559	639	0.00
31/03/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1344	1230	1344	1230	0.00
31/03/2009	€ / R On 12-June-09	13.30	Call	Currency Future	372	448	372	448	0.00
31/03/2009	€ / R On 12-June-09	13.30	Put	Currency Future	847	731	847	731	0.00
31/03/2009	€ / R On 14-September-09	13.10	Call	Currency Future	806	895	806	895	0.00
31/03/2009	€ / R On 14-September-09	13.10	Put	Currency Future	891	786	891	786	0.00
31/03/2009	€ / R On 12-June-09	13.55	Call	Currency Future	291	364	291	364	0.00
31/03/2009	€ / R On 12-June-09	13.55	Put	Currency Future	1017	897	1017	897	0.00
31/03/2009	€ / R On 12-June-09	13.95	Call	Currency Future	192	247	192	247	0.00
31/03/2009	€ / R On 12-June-09	13.95	Put	Currency Future	1318	1180	1318	1180	0.00
31/03/2009	€ / R On 14-September-09	14.20	Call	Currency Future	438	506	438	506	0.00
31/03/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1623	1496	1623	1496	0.00
31/03/2009	€ / R On 12-June-09	14.00	Call	Currency Future	182	235	182	235	0.00
31/03/2009	€ / R On 12-June-09	14.00	Put	Currency Future	1358	1217	1358	1217	0.00
31/03/2009	€ / R On 12-June-09	14.10	Call	Currency Future	163	212	163	212	0.00
31/03/2009	€ / R On 12-June-09	14.10	Put	Currency Future	1439	1294	1439	1294	0.00
31/03/2009	€ / R On 14-September-09	14.85	Call	Currency Future	287	337	287	337	0.00
31/03/2009	€ / R On 14-September-09	14.85	Put	Currency Future	2123	1978	2123	1978	0.00
31/03/2009	€ / R On 12-June-09	14.65	Call	Currency Future	86	116	86	116	0.00
31/03/2009	€ / R On 12-June-09	14.65	Put	Currency Future	1911	1748	1911	1748	0.00
31/03/2009	€ / R On 12-June-09	14.70	Call	Currency Future	81	109	81	109	0.00
31/03/2009	€ / R On 12-June-09	14.70	Put	Currency Future	1956	1792	1956	1792	0.00
31/03/2009	€ / R On 12-June-09	14.35	Call	Currency Future	123	162	123	162	0.00
31/03/2009	€ / R On 12-June-09	14.35	Put	Currency Future	1648	1495	1648	1495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	14.15	Call	Currency Future	154	201	154	201	0.00
31/03/2009	€ / R On 12-June-09	14.15	Put	Currency Future	1480	1334	1480	1334	0.00
31/03/2009	€ / R On 12-June-09	13.85	Call	Currency Future	214	273	214	273	0.00
31/03/2009	€ / R On 12-June-09	13.85	Put	Currency Future	1239	1106	1239	1106	0.00
31/03/2009	€ / R On 12-June-09	13.60	Call	Currency Future	277	348	277	348	0.00
31/03/2009	€ / R On 12-June-09	13.60	Put	Currency Future	1053	930	1053	930	0.00
31/03/2009	€ / R On 12-June-09	13.55	Call	Currency Future	291	364	291	364	0.00
31/03/2009	€ / R On 12-June-09	13.55	Put	Currency Future	1017	897	1017	897	0.00
31/03/2009	€ / R On 12-June-09	13.80	Call	Currency Future	226	287	226	287	0.00
31/03/2009	€ / R On 12-June-09	13.80	Put	Currency Future	1201	1070	1201	1070	0.00
31/03/2009	€ / R On 12-June-09	13.40	Call	Currency Future	338	418	338	418	0.00
31/03/2009	€ / R On 12-June-09	13.40	Put	Currency Future	913	801	913	801	0.00
31/03/2009	€ / R On 12-June-09	14.10	Call	Currency Future	163	212	163	212	0.00
31/03/2009	€ / R On 12-June-09	14.10	Put	Currency Future	1439	1294	1439	1294	0.00
31/03/2009	€ / R On 12-June-09	14.50	Call	Currency Future	103	137	103	137	0.00
31/03/2009	€ / R On 12-June-09	14.50	Put	Currency Future	1778	1620	1778	1620	0.00
31/03/2009	€ / R On 12-June-09	14.90	Call	Currency Future	63	86	63	86	0.00
31/03/2009	€ / R On 12-June-09	14.90	Put	Currency Future	2138	1969	2138	1969	0.00
31/03/2009	€ / R On 12-June-09	15.20	Call	Currency Future	42	60	42	60	0.00
31/03/2009	€ / R On 12-June-09	15.20	Put	Currency Future	2418	2242	2418	2242	0.00
31/03/2009	€ / R On 12-June-09	14.30	Call	Currency Future	130	171	130	171	0.00
31/03/2009	€ / R On 12-June-09	14.30	Put	Currency Future	1605	1454	1605	1454	0.00
31/03/2009	€ / R On 12-June-09	14.20	Call	Currency Future	146	190	146	190	0.00
31/03/2009	€ / R On 12-June-09	14.20	Put	Currency Future	1521	1373	1521	1373	0.00
31/03/2009	€ / R On 12-June-09	12.90	Call	Currency Future	507	598	507	598	0.00
31/03/2009	€ / R On 12-June-09	12.90	Put	Currency Future	582	481	582	481	0.00
31/03/2009	€ / R On 12-June-09	12.75	Call	Currency Future	566	667	566	667	0.00
31/03/2009	€ / R On 12-June-09	12.75	Put	Currency Future	492	400	492	400	0.00
31/03/2009	€ / R On 12-June-09	12.30	Call	Currency Future	798	941	798	941	0.00
31/03/2009	€ / R On 12-June-09	12.30	Put	Currency Future	274	224	274	224	0.00
31/03/2009	€ / R On 12-June-09	12.35	Call	Currency Future	767	907	767	907	0.00
31/03/2009	€ / R On 12-June-09	12.35	Put	Currency Future	292	240	292	240	0.00
31/03/2009	€ / R On 12-June-09	12.25	Call	Currency Future	831	977	831	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	12.25	Put	Currency Future	257	209	257	209	0.00
31/03/2009	€ / R On 12-June-09	12.35	Call	Currency Future	767	907	767	907	0.00
31/03/2009	€ / R On 12-June-09	12.35	Put	Currency Future	292	240	292	240	0.00
31/03/2009	€ / R On 12-June-09	12.55	Call	Currency Future	656	776	656	776	0.00
31/03/2009	€ / R On 12-June-09	12.55	Put	Currency Future	382	309	382	309	0.00
31/03/2009	€ / R On 12-June-09	12.50	Call	Currency Future	681	808	681	808	0.00
31/03/2009	€ / R On 12-June-09	12.50	Put	Currency Future	357	290	357	290	0.00
31/03/2009	€ / R On 12-June-09	12.65	Call	Currency Future	609	718	609	718	0.00
31/03/2009	€ / R On 12-June-09	12.65	Put	Currency Future	435	351	435	351	0.00
31/03/2009	€ / R On 12-June-09	12.05	Call	Currency Future	969	1124	969	1124	0.00
31/03/2009	€ / R On 12-June-09	12.05	Put	Currency Future	195	157	195	157	0.00
31/03/2009	€ / R On 12-June-09	12.45	Call	Currency Future	708	840	708	840	0.00
31/03/2009	€ / R On 12-June-09	12.45	Put	Currency Future	333	273	333	273	0.00
31/03/2009	€ / R On 12-June-09	12.20	Call	Currency Future	865	1013	865	1013	0.00
31/03/2009	€ / R On 12-June-09	12.20	Put	Currency Future	240	195	240	195	0.00
31/03/2009	€ / R On 12-June-09	12.10	Call	Currency Future	934	1087	934	1087	0.00
31/03/2009	€ / R On 12-June-09	12.10	Put	Currency Future	209	169	209	169	0.00
31/03/2009	€ / R On 12-June-09	12.15	Call	Currency Future	899	1049	899	1049	0.00
31/03/2009	€ / R On 12-June-09	12.15	Put	Currency Future	224	182	224	182	0.00
31/03/2009	€ / R On 12-June-09	11.70	Call	Currency Future	1238	1407	1238	1407	0.00
31/03/2009	€ / R On 12-June-09	11.70	Put	Currency Future	114	90	114	90	0.00
31/03/2009	€ / R On 12-June-09	11.80	Call	Currency Future	1158	1323	1158	1323	0.00
31/03/2009	€ / R On 12-June-09	11.80	Put	Currency Future	134	106	134	106	0.00
31/03/2009	€ / R On 12-June-09	11.90	Call	Currency Future	1081	1242	1081	1242	0.00
31/03/2009	€ / R On 12-June-09	11.90	Put	Currency Future	156	125	156	125	0.00
31/03/2009	€ / R On 12-June-09	12.00	Call	Currency Future	1006	1163	1006	1163	0.00
31/03/2009	€ / R On 12-June-09	12.00	Put	Currency Future	181	146	181	146	0.00
31/03/2009	€ / R On 12-June-09	12.40	Call	Currency Future	735	873	735	873	0.00
31/03/2009	€ / R On 12-June-09	12.40	Put	Currency Future	311	256	311	256	0.00
31/03/2009	€ / R On 12-June-09	11.75	Call	Currency Future	1198	1365	1198	1365	0.00
31/03/2009	€ / R On 12-June-09	11.75	Put	Currency Future	123	98	123	98	0.00
31/03/2009	€ / R On 12-June-09	11.85	Call	Currency Future	1119	1282	1119	1282	0.00
31/03/2009	€ / R On 12-June-09	11.85	Put	Currency Future	145	115	145	115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	11.95	Call	Currency Future	1043	1202	1043	1202	0.00
31/03/2009	€ / R On 12-June-09	11.95	Put	Currency Future	168	135	168	135	0.00
31/03/2009	€ / R On 12-June-09	12.55	Call	Currency Future	656	776	656	776	0.00
31/03/2009	€ / R On 12-June-09	12.55	Put	Currency Future	382	309	382	309	0.00
31/03/2009	€ / R On 12-June-09	12.10	Call	Currency Future	934	1087	934	1087	0.00
31/03/2009	€ / R On 12-June-09	12.10	Put	Currency Future	209	169	209	169	0.00
31/03/2009	€ / R On 12-June-09	12.60	Call	Currency Future	632	745	632	745	0.00
31/03/2009	€ / R On 12-June-09	12.60	Put	Currency Future	407	328	407	328	0.00
31/03/2009	€ / R On 12-June-09	12.70	Call	Currency Future	587	692	587	692	0.00
31/03/2009	€ / R On 12-June-09	12.70	Put	Currency Future	463	374	463	374	0.00
31/03/2009	€ / R On 12-June-09	12.05	Call	Currency Future	969	1124	969	1124	0.00
31/03/2009	€ / R On 12-June-09	12.05	Put	Currency Future	195	157	195	157	0.00
31/03/2009	€ / R On 12-June-09	12.15	Call	Currency Future	899	1049	899	1049	0.00
31/03/2009	€ / R On 12-June-09	12.15	Put	Currency Future	224	182	224	182	0.00
31/03/2009	€ / R On 12-June-09	11.65	Call	Currency Future	1279	1450	1279	1450	0.00
31/03/2009	€ / R On 12-June-09	11.65	Put	Currency Future	104	82	104	82	0.00
31/03/2009	€ / R On 12-June-09	11.85	Call	Currency Future	1119	1282	1119	1282	0.00
31/03/2009	€ / R On 12-June-09	11.85	Put	Currency Future	145	115	145	115	0.00
31/03/2009	€ / R On 12-June-09	12.65	Call	Currency Future	609	718	609	718	0.00
31/03/2009	€ / R On 12-June-09	12.65	Put	Currency Future	435	351	435	351	0.00
31/03/2009	€ / R On 12-June-09	12.85	Call	Currency Future	526	620	526	620	0.00
31/03/2009	€ / R On 12-June-09	12.85	Put	Currency Future	551	453	551	453	0.00
31/03/2009	€ / R On 12-June-09	12.60	Call	Currency Future	632	745	632	745	0.00
31/03/2009	€ / R On 12-June-09	12.60	Put	Currency Future	407	328	407	328	0.00
31/03/2009	€ / R On 12-June-09	12.30	Call	Currency Future	798	941	798	941	0.00
31/03/2009	€ / R On 12-June-09	12.30	Put	Currency Future	274	224	274	224	0.00
31/03/2009	€ / R On 12-June-09	12.40	Call	Currency Future	735	873	735	873	0.00
31/03/2009	€ / R On 12-June-09	12.40	Put	Currency Future	311	256	311	256	0.00
31/03/2009	€ / R On 12-June-09	12.80	Call	Currency Future	546	643	546	643	0.00
31/03/2009	€ / R On 12-June-09	12.80	Put	Currency Future	521	425	521	425	0.00
31/03/2009	€ / R On 12-June-09	13.75	Call	Currency Future	238	301	238	301	0.00
31/03/2009	€ / R On 12-June-09	13.75	Put	Currency Future	1163	1034	1163	1034	0.00
31/03/2009	€ / R On 12-June-09	13.90	Call	Currency Future	203	260	203	260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	13.90	Put	Currency Future	1278	1142	1278	1142	0.00
31/03/2009	€ / R On 12-June-09	14.25	Call	Currency Future	138	181	138	181	0.00
31/03/2009	€ / R On 12-June-09	14.25	Put	Currency Future	1563	1413	1563	1413	0.00
31/03/2009	€ / R On 12-June-09	14.45	Call	Currency Future	109	145	109	145	0.00
31/03/2009	€ / R On 12-June-09	14.45	Put	Currency Future	1735	1578	1735	1578	0.00
31/03/2009	€ / R On 12-June-09	14.55	Call	Currency Future	97	130	97	130	0.00
31/03/2009	€ / R On 12-June-09	14.55	Put	Currency Future	1822	1662	1822	1662	0.00
31/03/2009	€ / R On 12-June-09	14.75	Call	Currency Future	76	103	76	103	0.00
31/03/2009	€ / R On 12-June-09	14.75	Put	Currency Future	2001	1836	2001	1836	0.00
31/03/2009	€ / R On 12-June-09	14.85	Call	Currency Future	67	92	67	92	0.00
31/03/2009	€ / R On 12-June-09	14.85	Put	Currency Future	2092	1924	2092	1924	0.00
31/03/2009	€ / R On 12-June-09	14.95	Call	Currency Future	59	81	59	81	0.00
31/03/2009	€ / R On 12-June-09	14.95	Put	Currency Future	2184	2014	2184	2014	0.00
31/03/2009	€ / R On 12-June-09	15.05	Call	Currency Future	52	72	52	72	0.00
31/03/2009	€ / R On 12-June-09	15.05	Put	Currency Future	2277	2105	2277	2105	0.00
31/03/2009	€ / R On 12-June-09	14.40	Call	Currency Future	116	153	116	153	0.00
31/03/2009	€ / R On 12-June-09	14.40	Put	Currency Future	1691	1536	1691	1536	0.00
31/03/2009	€ / R On 12-June-09	14.60	Call	Currency Future	91	123	91	123	0.00
31/03/2009	€ / R On 12-June-09	14.60	Put	Currency Future	1867	1705	1867	1705	0.00
31/03/2009	€ / R On 12-June-09	14.30	Call	Currency Future	130	171	130	171	0.00
31/03/2009	€ / R On 12-June-09	14.30	Put	Currency Future	1605	1454	1605	1454	0.00
31/03/2009	€ / R On 12-June-09	14.40	Call	Currency Future	116	153	116	153	0.00
31/03/2009	€ / R On 12-June-09	14.40	Put	Currency Future	1691	1536	1691	1536	0.00
31/03/2009	€ / R On 12-June-09	14.60	Call	Currency Future	91	123	91	123	0.00
31/03/2009	€ / R On 12-June-09	14.60	Put	Currency Future	1867	1705	1867	1705	0.00
31/03/2009	€ / R On 12-June-09	14.80	Call	Currency Future	71	97	71	97	0.00
31/03/2009	€ / R On 12-June-09	14.80	Put	Currency Future	2047	1880	2047	1880	0.00
31/03/2009	€ / R On 12-June-09	15.00	Call	Currency Future	55	76	55	76	0.00
31/03/2009	€ / R On 12-June-09	15.00	Put	Currency Future	2231	2059	2231	2059	0.00
31/03/2009	€ / R On 12-June-09	15.10	Call	Currency Future	48	68	48	68	0.00
31/03/2009	€ / R On 12-June-09	15.10	Put	Currency Future	2324	2150	2324	2150	0.00
31/03/2009	€ / R On 12-June-09	15.30	Call	Currency Future	37	53	37	53	0.00
31/03/2009	€ / R On 12-June-09	15.30	Put	Currency Future	2513	2335	2513	2335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 12-June-09	15.40	Call	Currency Future	32	46	32	46	0.00
31/03/2009	€ / R On 12-June-09	15.40	Put	Currency Future	2608	2429	2608	2429	0.00
31/03/2009	€ / R On 12-June-09	15.50	Call	Currency Future	28	41	28	41	0.00
31/03/2009	€ / R On 12-June-09	15.50	Put	Currency Future	2704	2523	2704	2523	0.00
31/03/2009	€ / R On 12-June-09	15.60	Call	Currency Future	25	36	25	36	0.00
31/03/2009	€ / R On 12-June-09	15.60	Put	Currency Future	2800	2618	2800	2618	0.00
31/03/2009	€ / R On 12-June-09	14.80	Call	Currency Future	71	97	71	97	0.00
31/03/2009	€ / R On 12-June-09	14.80	Put	Currency Future	2047	1880	2047	1880	0.00
31/03/2009	€ / R On 12-June-09	14.90	Call	Currency Future	63	86	63	86	0.00
31/03/2009	€ / R On 12-June-09	14.90	Put	Currency Future	2138	1969	2138	1969	0.00
31/03/2009	€ / R On 12-June-09	15.30	Call	Currency Future	37	53	37	53	0.00
31/03/2009	€ / R On 12-June-09	15.30	Put	Currency Future	2513	2335	2513	2335	0.00
31/03/2009	€ / R On 12-June-09	14.05	Call	Currency Future	172	223	172	223	0.00
31/03/2009	€ / R On 12-June-09	14.05	Put	Currency Future	1398	1256	1398	1256	0.00
31/03/2009	€ / R On 12-June-09	13.10	Call	Currency Future	438	517	438	517	0.00
31/03/2009	€ / R On 12-June-09	13.10	Put	Currency Future	714	600	714	600	0.00
31/03/2009	€ / R On 12-June-09	14.05	Call	Currency Future	172	223	172	223	0.00
31/03/2009	€ / R On 12-June-09	14.05	Put	Currency Future	1398	1256	1398	1256	0.00
31/03/2009	€ / R On 12-June-09	14.15	Call	Currency Future	154	201	154	201	0.00
31/03/2009	€ / R On 12-June-09	14.15	Put	Currency Future	1480	1334	1480	1334	0.00
31/03/2009	€ / R On 12-June-09	14.20	Call	Currency Future	146	190	146	190	0.00
31/03/2009	€ / R On 12-June-09	14.20	Put	Currency Future	1521	1373	1521	1373	0.00
31/03/2009	€ / R On 14-September-09	13.80	Call	Currency Future	559	639	559	639	0.00
31/03/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1344	1230	1344	1230	0.00
31/03/2009	€ / R On 14-September-09	14.10	Call	Currency Future	466	537	466	537	0.00
31/03/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1551	1427	1551	1427	0.00
31/03/2009	€ / R On 14-September-09	14.30	Call	Currency Future	411	476	411	476	0.00
31/03/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1696	1566	1696	1566	0.00
31/03/2009	€ / R On 14-September-09	14.40	Call	Currency Future	386	448	386	448	0.00
31/03/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1771	1638	1771	1638	0.00
31/03/2009	€ / R On 14-September-09	14.50	Call	Currency Future	362	421	362	421	0.00
31/03/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1847	1711	1847	1711	0.00
31/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	339	396	339	396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1924	1786	1924	1786	0.00
31/03/2009	€ / R On 14-September-09	13.60	Call	Currency Future	628	716	628	716	0.00
31/03/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1214	1106	1214	1106	0.00
31/03/2009	€ / R On 14-September-09	14.30	Call	Currency Future	411	476	411	476	0.00
31/03/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1696	1566	1696	1566	0.00
31/03/2009	€ / R On 14-September-09	14.40	Call	Currency Future	386	448	386	448	0.00
31/03/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1771	1638	1771	1638	0.00
31/03/2009	€ / R On 14-September-09	12.70	Call	Currency Future	965	1077	965	1077	0.00
31/03/2009	€ / R On 14-September-09	12.70	Put	Currency Future	651	567	651	567	0.00
31/03/2009	€ / R On 14-September-09	12.80	Call	Currency Future	924	1021	924	1021	0.00
31/03/2009	€ / R On 14-September-09	12.80	Put	Currency Future	709	611	709	611	0.00
31/03/2009	€ / R On 14-September-09	12.90	Call	Currency Future	884	977	884	977	0.00
31/03/2009	€ / R On 14-September-09	12.90	Put	Currency Future	769	667	769	667	0.00
31/03/2009	€ / R On 14-September-09	13.55	Call	Currency Future	647	731	647	731	0.00
31/03/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1182	1072	1182	1072	0.00
31/03/2009	€ / R On 14-September-09	14.05	Call	Currency Future	480	553	480	553	0.00
31/03/2009	€ / R On 14-September-09	14.05	Put	Currency Future	1516	1393	1516	1393	0.00
31/03/2009	€ / R On 14-September-09	14.15	Call	Currency Future	451	521	451	521	0.00
31/03/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1587	1461	1587	1461	0.00
31/03/2009	€ / R On 14-September-09	14.25	Call	Currency Future	424	491	424	491	0.00
31/03/2009	€ / R On 14-September-09	14.25	Put	Currency Future	1660	1531	1660	1531	0.00
31/03/2009	€ / R On 14-September-09	13.10	Call	Currency Future	806	895	806	895	0.00
31/03/2009	€ / R On 14-September-09	13.10	Put	Currency Future	891	786	891	786	0.00
31/03/2009	€ / R On 14-September-09	12.90	Call	Currency Future	884	977	884	977	0.00
31/03/2009	€ / R On 14-September-09	12.90	Put	Currency Future	769	667	769	667	0.00
31/03/2009	€ / R On 14-September-09	12.85	Call	Currency Future	904	998	904	998	0.00
31/03/2009	€ / R On 14-September-09	12.85	Put	Currency Future	739	639	739	639	0.00
31/03/2009	€ / R On 14-September-09	12.95	Call	Currency Future	863	956	863	956	0.00
31/03/2009	€ / R On 14-September-09	12.95	Put	Currency Future	799	696	799	696	0.00
31/03/2009	€ / R On 14-September-09	13.85	Call	Currency Future	542	621	542	621	0.00
31/03/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1378	1262	1378	1262	0.00
31/03/2009	€ / R On 14-December-09	13.75	Call	Currency Future	873	953	873	953	0.00
31/03/2009	€ / R On 14-December-09	13.75	Put	Currency Future	1436	1318	1436	1318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 14-December-09	13.95	Call	Currency Future	799	878	799	878	0.00
31/03/2009	€ / R On 14-December-09	13.95	Put	Currency Future	1562	1443	1562	1443	0.00
31/03/2009	€ / R On 14-December-09	14.05	Call	Currency Future	764	841	764	841	0.00
31/03/2009	€ / R On 14-December-09	14.05	Put	Currency Future	1627	1505	1627	1505	0.00
31/03/2009	€ / R On 14-December-09	14.15	Call	Currency Future	731	805	731	805	0.00
31/03/2009	€ / R On 14-December-09	14.15	Put	Currency Future	1694	1569	1694	1569	0.00
31/03/2009	€ / R On 14-December-09	14.25	Call	Currency Future	698	770	698	770	0.00
31/03/2009	€ / R On 14-December-09	14.25	Put	Currency Future	1761	1634	1761	1634	0.00
31/03/2009	€ / R On 14-December-09	13.20	Call	Currency Future	1068	1155	1068	1155	0.00
31/03/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1081	969	1081	969	0.00
31/03/2009	€ / R On 14-December-09	13.30	Call	Currency Future	1031	1114	1031	1114	0.00
31/03/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1144	1029	1144	1029	0.00
31/03/2009	€ / R On 14-December-09	13.40	Call	Currency Future	997	1076	997	1076	0.00
31/03/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1209	1090	1209	1090	0.00
31/03/2009	€ / R On 14-December-09	13.80	Call	Currency Future	854	937	854	937	0.00
31/03/2009	€ / R On 14-December-09	13.80	Put	Currency Future	1467	1352	1467	1352	0.00
31/03/2009	€ / R On 14-December-09	13.90	Call	Currency Future	817	898	817	898	0.00
31/03/2009	€ / R On 14-December-09	13.90	Put	Currency Future	1530	1412	1530	1412	0.00
31/03/2009	€ / R On 14-December-09	14.00	Call	Currency Future	782	859	782	859	0.00
31/03/2009	€ / R On 14-December-09	14.00	Put	Currency Future	1594	1474	1594	1474	0.00
31/03/2009	€ / R On 14-December-09	13.05	Call	Currency Future	1126	1214	1126	1214	0.00
31/03/2009	€ / R On 14-December-09	13.05	Put	Currency Future	989	879	989	879	0.00
31/03/2009	€ / R On 14-December-09	13.15	Call	Currency Future	1087	1175	1087	1175	0.00
31/03/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1050	939	1050	939	0.00
31/03/2009	€ / R On 14-December-09	13.65	Call	Currency Future	911	986	911	986	0.00
31/03/2009	€ / R On 14-December-09	13.65	Put	Currency Future	1374	1251	1374	1251	0.00
31/03/2009	€ / R On 14-September-09	13.05	Call	Currency Future	825	915	825	915	0.00
31/03/2009	€ / R On 14-September-09	13.05	Put	Currency Future	860	756	860	756	0.00
31/03/2009	€ / R On 14-December-09	13.15	Call	Currency Future	1087	1175	1087	1175	0.00
31/03/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1050	939	1050	939	0.00
31/03/2009	€ / R On 14-December-09	13.85	Call	Currency Future	835	917	835	917	0.00
31/03/2009	€ / R On 14-December-09	13.85	Put	Currency Future	1498	1382	1498	1382	0.00
31/03/2009	€ / R On 14-December-09	13.10	Call	Currency Future	1106	1195	1106	1195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1019	909	1019	909	0.00
31/03/2009	€ / R On 14-December-09	13.80	Call	Currency Future	854	937	854	937	0.00
31/03/2009	€ / R On 14-December-09	13.80	Put	Currency Future	1467	1352	1467	1352	0.00
31/03/2009	€ / R On 14-September-09	13.65	Call	Currency Future	610	696	610	696	0.00
31/03/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1246	1136	1246	1136	0.00
31/03/2009	€ / R On 14-December-09	13.90	Call	Currency Future	817	898	817	898	0.00
31/03/2009	€ / R On 14-December-09	13.90	Put	Currency Future	1530	1412	1530	1412	0.00
31/03/2009	€ / R On 14-December-09	14.10	Call	Currency Future	747	823	747	823	0.00
31/03/2009	€ / R On 14-December-09	14.10	Put	Currency Future	1660	1537	1660	1537	0.00
31/03/2009	€ / R On 14-December-09	14.05	Call	Currency Future	764	841	764	841	0.00
31/03/2009	€ / R On 14-December-09	14.05	Put	Currency Future	1627	1505	1627	1505	0.00
31/03/2009	€ / R On 14-December-09	12.95	Call	Currency Future	1166	1260	1166	1260	0.00
31/03/2009	€ / R On 14-December-09	12.95	Put	Currency Future	929	825	929	825	0.00
31/03/2009	€ / R On 14-September-09	12.75	Call	Currency Future	944	1049	944	1049	0.00
31/03/2009	€ / R On 14-September-09	12.75	Put	Currency Future	680	589	680	589	0.00
31/03/2009	€ / R On 14-December-09	12.90	Call	Currency Future	1186	1287	1186	1287	0.00
31/03/2009	€ / R On 14-December-09	12.90	Put	Currency Future	898	801	898	801	0.00
31/03/2009	€ / R On 14-December-09	13.00	Call	Currency Future	1146	1234	1146	1234	0.00
31/03/2009	€ / R On 14-December-09	13.00	Put	Currency Future	959	849	959	849	0.00
31/03/2009	€ / R On 14-December-09	13.10	Call	Currency Future	1106	1195	1106	1195	0.00
31/03/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1019	909	1019	909	0.00
31/03/2009	€ / R On 14-December-09	13.60	Call	Currency Future	931	1003	931	1003	0.00
31/03/2009	€ / R On 14-December-09	13.60	Put	Currency Future	1344	1218	1344	1218	0.00
31/03/2009	€ / R On 14-September-09	12.80	Call	Currency Future	924	0	924	0	0.00
31/03/2009	€ / R On 14-September-09	12.80	Put	Currency Future	709	0	709	0	0.00
31/03/2009	AL13 On 07-May-09			Index Future	241.9500	241.9620	241.9470	241.9620	7.00
31/03/2009	ALBI On 07-May-09			Index Future	289.2400	289.5530	289.2400	289.5530	686.00
31/03/2009	ALBI On 06-August-09			Index Future	295.0700	295.3850	295.0730	295.3850	0.00
31/03/2009	ALBI On 05-November-09			Index Future	286.4800	286.6510	286.4840	286.6510	0.00
31/03/2009	CRD1 On 07-May-09			Index Future	123.8200	123.8760	123.8190	123.8760	0.00
31/03/2009	CRD1 On 06-August-09			Index Future	126.3200	126.3710	126.3150	126.3710	2.00
31/03/2009	CRD1 On 05-November-09			Index Future	128.5500	128.6050	128.5500	128.6050	0.00
31/03/2009	GOVI On 07-May-09			jGovi	291.1800	291.5160	291.1830	291.5160	186.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	GOVI On 06-August-09			jGovi	297.0500	297.3880	297.0540	297.3880	6.00
31/03/2009	GOVI On 05-November-09			jGovi	302.3100	302.6440	302.3090	302.6440	0.00
31/03/2009	ILBI On 07-May-09			Index Future	345.7800	345.7770	345.7770	345.7770	2.00
31/03/2009	ILBI On 06-August-09			Index Future	354.5600	354.5620	354.5620	354.5620	0.00
31/03/2009	ILBI On 05-November-09			Index Future	363.3500	363.3480	363.3480	363.3480	0.00
31/03/2009	J153 On 31-August-10			jSwap	7.7500	7.7610	0.0036	0.0037	0.00
31/03/2009	J157 On 15-September-15			jSwap	8.5300	8.5170	0.0360	0.0365	0.00
31/03/2009	J186 On 21-December-26			jSwap	8.1800	8.1700	0.0639	0.0633	0.00
31/03/2009	J201 On 22-December-14			jSwap	8.5900	8.5790	0.0520	0.0514	0.00
31/03/2009	J203 On 15-September-17			jSwap	8.6300	8.6130	0.0680	0.0671	0.00
31/03/2009	J204 On 21-December-18			jSwap	8.7200	8.7070	0.0832	0.0824	0.00
31/03/2009	J207 On 15-January-20			jSwap	8.6600	8.6470	0.0473	0.0466	0.00
31/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
31/03/2009	JFRA On 07-May-09			jFra	8.0200	8.0340	0.0196	0.0196	0.00
31/03/2009	JFRA On 06-August-09			jFra	6.9700	6.9760	0.0171	0.0171	0.00
31/03/2009	JFRA On 05-November-09			jFra	6.9700	6.9750	0.0171	0.0171	0.00
31/03/2009	JN02 On 07-May-09			jNote	7.5300	7.5290	0.1384	0.1384	0.00
31/03/2009	JN02 On 06-August-09			jNote	7.5700	7.5570	0.1392	0.1391	0.00
31/03/2009	JN05 On 07-May-09			jNote	8.2300	8.2260	0.3365	0.3362	0.00
31/03/2009	JN05 On 06-August-09			jNote	8.2900	8.2730	0.3394	0.3390	0.00
31/03/2009	JN10 On 07-May-09			jNote	8.5000	8.4900	0.5723	0.5720	0.00
31/03/2009	JN10 On 06-August-09			jNote	8.5100	8.5000	0.5722	0.5720	0.00
31/03/2009	JROD On 31-March-09			jRod	10.5800	10.5760	9.1600	10.5760	0.00
31/03/2009	JROD On 30-April-09			jRod	9.8700	9.8620	0.0048	0.0048	0.00
31/03/2009	JROD On 29-May-09			jRod	9.3600	9.3500	0.0036	0.0036	0.00
31/03/2009	JROD On 30-June-09			jRod	8.8000	9.6920	0.0022	0.0086	0.00
31/03/2009	OTH1 On 07-May-09			Index Future	278.8800	279.1090	278.8820	279.1090	0.00
31/03/2009	OTH1 On 06-August-09			Index Future	284.5000	284.7310	284.5040	284.7310	3.00
31/03/2009	OTH1 On 05-November-09			Index Future	289.5400	289.7630	289.5370	289.7630	0.00
31/03/2009	R153 On 07-May-09			Bond Future	6.6900	6.6890	110.2906	110.2971	3,022.00
31/03/2009	R153 On 06-August-09			Bond Future	6.1700	6.1690	112.6682	112.6734	0.00
31/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
31/03/2009	R153 On 07-May-09	9.25	Call	Option on Bond Future	3246	3252	3246	3252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	R153 On 07-May-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/03/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	3689	3694	3689	3694	0.00
31/03/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	10	10	10	10	0.00
31/03/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1282	1283	1282	1283	0.00
31/03/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	61	62	61	62	0.00
31/03/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	3935	3940	3935	3940	0.00
31/03/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	7	7	7	7	0.00
31/03/2009	R157 On 04-February-10			Bond Future	8.3500	8.3220	128.1288	128.2493	0.00
31/03/2009	R157 On 07-May-09			Bond Future	8.1500	8.1290	128.1916	128.3108	10,171.00
31/03/2009	R157 On 06-August-09			Bond Future	8.1400	8.1200	130.8212	130.9417	5,000.00
31/03/2009	R157 On 05-November-09			Bond Future	8.2400	8.2160	126.0874	126.2029	0.00
31/03/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	4209	4575	4209	4575	0.00
31/03/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	7248	7492	7248	7492	0.00
31/03/2009	R157 On 07-May-09	9.00	Call	Option on Bond Future	5161	5340	5161	5340	0.00
31/03/2009	R157 On 07-May-09	9.00	Put	Option on Bond Future	457	517	457	517	0.00
31/03/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	7421	7649	7421	7649	0.00
31/03/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	1541	1648	1541	1648	0.00
31/03/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	2955	3236	2955	3236	0.00
31/03/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	6908	7074	6908	7074	0.00
31/03/2009	R157 On 07-May-09	7.25	Call	Option on Bond Future	365	454	365	454	386.00
31/03/2009	R157 On 07-May-09	7.25	Put	Option on Bond Future	5606	5577	5606	5577	0.00
31/03/2009	R157 On 07-May-09	6.50	Call	Option on Bond Future	44	67	44	67	0.00
31/03/2009	R157 On 07-May-09	6.50	Put	Option on Bond Future	9871	9775	9871	9775	0.00
31/03/2009	R186 On 04-February-10			Bond Future	8.7800	8.7430	116.4486	116.7690	0.00
31/03/2009	R186 On 07-May-09			Bond Future	8.6600	8.6320	120.5194	120.8315	12,905.00
31/03/2009	R186 On 06-August-09			Bond Future	8.6700	8.6360	117.7689	118.0786	2,500.00
31/03/2009	R186 On 05-November-09			Bond Future	8.7200	8.6880	119.7291	120.0443	0.00
31/03/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	9230	10352	9230	10352	0.00
31/03/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	14498	15300	14498	15300	0.00
31/03/2009	R186 On 07-May-09	9.00	Call	Option on Bond Future	5589	6083	5589	6083	0.00
31/03/2009	R186 On 07-May-09	9.00	Put	Option on Bond Future	2276	2458	2276	2458	0.00
31/03/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	8970	9695	8970	9695	0.00
31/03/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	5720	6136	5720	6136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	10741	11696	10741	11696	0.00
31/03/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	8038	8677	8038	8677	5,000.00
31/03/2009	R186 On 07-May-09	8.00	Call	Option on Bond Future	1263	1576	1263	1576	2,500.00
31/03/2009	R186 On 07-May-09	8.00	Put	Option on Bond Future	8221	8222	8221	8222	0.00
31/03/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	2804	3313	2804	3313	35.00
31/03/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	15364	15563	15364	15563	0.00
31/03/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	4481	5235	4481	5235	5,000.00
31/03/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	17462	17901	17462	17901	0.00
31/03/2009	R186 On 07-May-09	7.25	Call	Option on Bond Future	213	324	213	324	4,930.00
31/03/2009	R186 On 07-May-09	7.25	Put	Option on Bond Future	15811	15610	15811	15610	0.00
31/03/2009	R186 On 07-May-09	6.50	Call	Option on Bond Future	17	35	17	35	97.00
31/03/2009	R186 On 07-May-09	6.50	Put	Option on Bond Future	25168	24873	25168	24873	0.00
31/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
31/03/2009	R196 On 07-May-09	11.00	Call	Option on Bond Future	907	915	907	915	0.00
31/03/2009	R196 On 07-May-09	11.00	Put	Option on Bond Future	440	449	440	449	0.00
31/03/2009	R201 On 04-February-10			Bond Future	8.3500	8.2990	102.7643	102.9591	0.00
31/03/2009	R201 On 07-May-09			Bond Future	8.2000	8.1540	105.8549	106.0394	2.00
31/03/2009	R201 On 06-August-09			Bond Future	8.1800	8.1320	103.6760	103.8670	0.00
31/03/2009	R201 On 05-November-09			Bond Future	8.2600	8.2120	105.4019	105.5891	0.00
31/03/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	2919	3229	2919	3229	0.00
31/03/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	6356	6472	6356	6472	0.00
31/03/2009	R201 On 07-May-09	9.25	Call	Option on Bond Future	4844	5040	4844	5040	0.00
31/03/2009	R201 On 07-May-09	9.25	Put	Option on Bond Future	235	246	235	246	0.00
31/03/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	5777	5992	5777	5992	0.00
31/03/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	1249	1273	1249	1273	0.00
31/03/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	2308	2565	2308	2565	0.00
31/03/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5515	5584	5515	5584	0.00
31/03/2009	R203 On 04-February-10			Bond Future	8.6700	8.7040	101.0461	100.8519	0.00
31/03/2009	R203 On 07-May-09			Bond Future	8.5200	8.5460	99.7160	99.5413	0.00
31/03/2009	R203 On 06-August-09			Bond Future	8.5100	8.5440	101.8396	101.6571	0.00
31/03/2009	R203 On 05-November-09			Bond Future	8.5900	8.6200	99.3624	99.1792	0.00
31/03/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	5166	5508	5166	5508	0.00
31/03/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	7736	8272	7736	8272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	R203 On 07-May-09	9.00	Call	Option on Bond Future	3784	3794	3784	3794	0.00
31/03/2009	R203 On 07-May-09	9.00	Put	Option on Bond Future	1014	1198	1014	1198	0.00
31/03/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	6509	6548	6509	6548	0.00
31/03/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	2408	2629	2408	2629	0.00
31/03/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	2698	2937	2698	2937	0.00
31/03/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8983	9406	8983	9406	0.00
31/03/2009	R204 On 04-February-10			Bond Future	8.7200	8.7230	96.6884	96.6825	0.00
31/03/2009	R204 On 07-May-09			Bond Future	8.5800	8.5790	99.3617	99.3680	315.00
31/03/2009	R204 On 06-August-09			Bond Future	8.5800	8.5810	97.4332	97.4332	0.00
31/03/2009	R204 On 05-November-09			Bond Future	8.6500	8.6500	99.0483	99.0483	0.00
31/03/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	5641	6034	5641	6034	0.00
31/03/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	8793	9192	8793	9192	0.00
31/03/2009	R204 On 07-May-09	8.75	Call	Option on Bond Future	2870	3034	2870	3034	0.00
31/03/2009	R204 On 07-May-09	8.75	Put	Option on Bond Future	1807	1965	1807	1965	750.00
31/03/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	6794	6984	6794	6984	0.00
31/03/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	2763	2954	2763	2954	0.00
31/03/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	3170	3182	3170	3182	0.00
31/03/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	10471	10483	10471	10483	0.00
31/03/2009	R204 On 07-May-09	7.75	Call	Option on Bond Future	554	660	554	660	750.00
31/03/2009	R204 On 07-May-09	7.75	Put	Option on Bond Future	5973	6072	5973	6072	0.00
31/03/2009	R204 On 07-May-09	9.00	Call	Option on Bond Future	3829	3981	3829	3981	0.00
31/03/2009	R204 On 07-May-09	9.00	Put	Option on Bond Future	1230	1376	1230	1376	0.00
31/03/2009	R206 On 04-February-10			Bond Future	8.3000	8.2540	97.8587	98.0210	0.00
31/03/2009	R206 On 07-May-09			Bond Future	8.1400	8.1000	99.9507	100.1092	2,834.00
31/03/2009	R206 On 06-August-09			Bond Future	8.1200	8.0740	98.3020	98.4608	0.00
31/03/2009	R206 On 05-November-09			Bond Future	8.2100	8.1580	99.9350	100.0964	0.00
31/03/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	2420	2621	2420	2621	0.00
31/03/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	5071	5110	5071	5110	0.00
31/03/2009	R206 On 07-May-09	9.00	Call	Option on Bond Future	3467	3629	3467	3629	0.00
31/03/2009	R206 On 07-May-09	9.00	Put	Option on Bond Future	296	300	296	300	0.00
31/03/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	923	1029	923	1029	300.00
31/03/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	5057	5005	5057	5005	0.00
31/03/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	1958	2130	1958	2130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4412	4423	4412	4423	0.00
31/03/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	4965	5114	4965	5114	0.00
31/03/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	985	975	985	975	0.00
31/03/2009	R207 On 04-February-10			Bond Future	8.8000	8.7780	90.3668	90.5010	0.00
31/03/2009	R207 On 07-May-09			Bond Future	8.6600	8.6420	92.6167	92.7454	0.00
31/03/2009	R207 On 06-August-09			Bond Future	8.6700	8.6470	90.9376	91.0709	0.00
31/03/2009	R207 On 05-November-09			Bond Future	8.7300	8.7100	92.4453	92.5823	0.00
31/03/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	5707	6224	5707	6224	0.00
31/03/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	9142	9524	9142	9524	0.00
31/03/2009	R207 On 07-May-09	9.00	Call	Option on Bond Future	3576	3822	3576	3822	0.00
31/03/2009	R207 On 07-May-09	9.00	Put	Option on Bond Future	1436	1554	1436	1554	0.00
31/03/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	6592	6959	6592	6959	0.00
31/03/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	2998	3232	2998	3232	0.00
31/03/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	2820	3183	2820	3183	0.00
31/03/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10926	11152	10926	11152	0.00
31/03/2009	R208 On 04-February-10			Bond Future	8.8900	8.8510	87.4791	87.7432	0.00
31/03/2009	R208 On 07-May-09			Bond Future	8.7300	8.6930	86.2830	86.5403	0.00
31/03/2009	R208 On 06-August-09			Bond Future	8.7500	8.7090	88.0526	88.3068	0.00
31/03/2009	R208 On 05-November-09			Bond Future	8.8100	8.7660	86.1510	86.4074	0.00
31/03/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	6341	7036	6341	7036	0.00
31/03/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	8854	9285	8854	9285	0.00
31/03/2009	R208 On 07-May-09	8.75	Call	Option on Bond Future	2482	2800	2482	2800	0.00
31/03/2009	R208 On 07-May-09	8.75	Put	Option on Bond Future	2363	2425	2363	2425	0.00
31/03/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	6475	6906	6475	6906	0.00
31/03/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	3290	3467	3290	3467	0.00
31/03/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	3278	3744	3278	3744	0.00
31/03/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10401	10611	10401	10611	0.00
31/03/2009	R209 On 04-February-10			Bond Future	8.4900	8.4590	78.8638	79.1345	0.00
31/03/2009	R209 On 07-May-09			Bond Future	8.4200	8.3920	77.7231	77.9812	5,493.00
31/03/2009	R209 On 06-August-09			Bond Future	8.4200	8.3880	79.3774	79.6438	0.00
31/03/2009	R209 On 05-November-09			Bond Future	8.4600	8.4230	77.5463	77.8192	0.00
31/03/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	6185	7219	6185	7219	2,500.00
31/03/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	15343	16105	15343	16105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	R209 On 07-May-09	9.00	Call	Option on Bond Future	5961	6394	5961	6394	0.00
31/03/2009	R209 On 07-May-09	9.00	Put	Option on Bond Future	1253	1428	1253	1428	0.00
31/03/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	7496	7836	7496	7836	0.00
31/03/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	4742	4815	4742	4815	0.00
31/03/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	3725	4464	3725	4464	0.00
31/03/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	15186	15653	15186	15653	0.00
31/03/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	13558	14399	13558	14399	0.00
31/03/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	3716	4285	3716	4285	2,500.00
31/03/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	4455	4728	4455	4728	2,000.00
31/03/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	8187	8193	8187	8193	0.00
31/03/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	3073	3766	3073	3766	5,000.00
31/03/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	17251	17671	17251	17671	0.00
31/03/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	16131	17190	16131	17190	0.00
31/03/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	4945	5733	4945	5733	0.00
31/03/2009	TRT1 On 07-May-09			Index Future	287.4700	287.7910	287.4670	287.7910	0.00
31/03/2009	TRT1 On 06-August-09			Index Future	293.2600	293.5880	293.2630	293.5880	100.00
31/03/2009	TRT1 On 05-November-09			Index Future	298.4500	298.7760	298.4500	298.7760	0.00
31/03/2009	ZAAD On 12-June-09			Currency Future	6.6700	6.6971	6.6739	6.6971	8,904.00
31/03/2009	ZAAD On 14-September-09			Currency Future	6.7400	6.7630	6.7367	6.7630	140.00
31/03/2009	ZAAD On 14-December-09			Currency Future	6.7900	6.8218	6.7924	6.8218	0.00
31/03/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	261	280	261	280	0.00
31/03/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	287	283	287	283	0.00
31/03/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	416	441	416	441	0.00
31/03/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	429	428	429	428	0.00
31/03/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	529	560	529	560	0.00
31/03/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	537	538	537	538	0.00
31/03/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	529	560	529	560	0.00
31/03/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	537	538	537	538	0.00
31/03/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	281	300	281	300	0.00
31/03/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	257	253	257	253	0.00
31/03/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	435	461	435	461	0.00
31/03/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	398	398	398	398	0.00
31/03/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	548	580	548	580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	506	508	506	508	0.00
31/03/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	243	261	243	261	0.00
31/03/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	319	314	319	314	0.00
31/03/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	398	423	398	423	0.00
31/03/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	461	460	461	460	0.00
31/03/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	511	541	511	541	0.00
31/03/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	569	570	569	570	0.00
31/03/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	398	423	398	423	0.00
31/03/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	461	460	461	460	0.00
31/03/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	281	300	281	300	0.00
31/03/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	257	253	257	253	0.00
31/03/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	435	461	435	461	0.00
31/03/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	398	398	398	398	0.00
31/03/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	324	345	324	345	0.00
31/03/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	200	198	200	198	0.00
31/03/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	455	481	455	481	0.00
31/03/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	368	368	368	368	0.00
31/03/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	568	600	568	600	0.00
31/03/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	475	478	475	478	0.00
31/03/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	227	243	227	243	0.00
31/03/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	353	346	353	346	0.00
31/03/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	364	388	364	388	0.00
31/03/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	528	525	528	525	0.00
31/03/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	494	524	494	524	0.00
31/03/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	601	602	601	602	0.00
31/03/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	227	243	227	243	0.00
31/03/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	353	346	353	346	0.00
31/03/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	587	619	587	619	0.00
31/03/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	444	447	444	447	0.00
31/03/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	197	213	197	213	0.00
31/03/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	424	416	424	416	0.00
31/03/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	334	357	334	357	0.00
31/03/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	598	594	598	594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	211	227	211	227	0.00
31/03/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	387	380	387	380	0.00
31/03/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	364	388	364	388	0.00
31/03/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	528	525	528	525	0.00
31/03/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	380	405	380	405	0.00
31/03/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	494	492	494	492	0.00
31/03/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	349	371	349	371	0.00
31/03/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	175	174	175	174	0.00
31/03/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	475	501	475	501	0.00
31/03/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	338	338	338	338	0.00
31/03/2009	ZAAD On 12-June-09	6.60	Call	Currency Future	301	321	301	321	0.00
31/03/2009	ZAAD On 12-June-09	6.60	Put	Currency Future	228	224	228	224	0.00
31/03/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	455	481	455	481	0.00
31/03/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	368	368	368	368	0.00
31/03/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	261	280	261	280	0.00
31/03/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	287	283	287	283	0.00
31/03/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	349	372	349	372	0.00
31/03/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	562	559	562	559	0.00
31/03/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	185	199	185	199	0.00
31/03/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	461	452	461	452	0.00
31/03/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	321	342	321	342	0.00
31/03/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	634	629	634	629	0.00
31/03/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	185	199	185	199	0.00
31/03/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	461	452	461	452	0.00
31/03/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	197	213	197	213	0.00
31/03/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	424	416	424	416	0.00
31/03/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	349	372	349	372	0.00
31/03/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	562	559	562	559	0.00
31/03/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	321	342	321	342	0.00
31/03/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	634	629	634	629	0.00
31/03/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	211	227	211	227	0.00
31/03/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	387	380	387	380	0.00
31/03/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	162	175	162	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	538	528	538	528	0.00
31/03/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	296	316	296	316	0.00
31/03/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	709	703	709	703	0.00
31/03/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	173	187	173	187	0.00
31/03/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	499	489	499	489	0.00
31/03/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	308	329	308	329	0.00
31/03/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	671	666	671	666	0.00
31/03/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	308	329	308	329	0.00
31/03/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	671	666	671	666	0.00
31/03/2009	ZAAD On 12-June-09	7.10	Call	Currency Future	148	164	148	164	0.00
31/03/2009	ZAAD On 12-June-09	7.10	Put	Currency Future	574	567	574	567	0.00
31/03/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	134	150	134	150	0.00
31/03/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	611	603	611	603	0.00
31/03/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	162	175	162	175	0.00
31/03/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	538	528	538	528	0.00
31/03/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	134	150	134	150	0.00
31/03/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	611	603	611	603	0.00
31/03/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	34	41	34	41	0.00
31/03/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1160	1144	1160	1144	0.00
31/03/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	27	32	27	32	0.00
31/03/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1253	1235	1253	1235	0.00
31/03/2009	ZAAD On 12-June-09	7.60	Call	Currency Future	53	63	53	63	0.00
31/03/2009	ZAAD On 12-June-09	7.60	Put	Currency Future	979	965	979	965	0.00
31/03/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	82	94	82	94	0.00
31/03/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	808	797	808	797	0.00
31/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	111	125	111	125	0.00
31/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	687	678	687	678	0.00
31/03/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	122	137	122	137	0.00
31/03/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	648	640	648	640	0.00
31/03/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	324	345	324	345	0.00
31/03/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	200	198	200	198	0.00
31/03/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	376	399	376	399	0.00
31/03/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	152	152	152	152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	406	429	406	429	0.00
31/03/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	132	132	132	132	0.00
31/03/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	406	429	406	429	0.00
31/03/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	132	132	132	132	0.00
31/03/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	472	496	472	496	0.00
31/03/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	98	99	98	99	0.00
31/03/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	122	137	122	137	0.00
31/03/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	648	640	648	640	0.00
31/03/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	100	114	100	114	0.00
31/03/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	726	717	726	717	0.00
31/03/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	82	94	82	94	0.00
31/03/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	808	797	808	797	0.00
31/03/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	66	77	66	77	0.00
31/03/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	892	880	892	880	0.00
31/03/2009	ZAAD On 12-June-09	7.35	Call	Currency Future	91	103	91	103	0.00
31/03/2009	ZAAD On 12-June-09	7.35	Put	Currency Future	767	756	767	756	0.00
31/03/2009	ZAAD On 12-June-09	7.45	Call	Currency Future	74	85	74	85	0.00
31/03/2009	ZAAD On 12-June-09	7.45	Put	Currency Future	850	838	850	838	0.00
31/03/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	546	571	546	571	0.00
31/03/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	72	74	72	74	0.00
31/03/2009	ZAAD On 12-June-09	6.00	Call	Currency Future	710	735	710	735	0.00
31/03/2009	ZAAD On 12-June-09	6.00	Put	Currency Future	36	38	36	38	0.00
31/03/2009	ZAAD On 12-June-09	6.10	Call	Currency Future	625	651	625	651	0.00
31/03/2009	ZAAD On 12-June-09	6.10	Put	Currency Future	52	54	52	54	0.00
31/03/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	546	571	546	571	0.00
31/03/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	72	74	72	74	0.00
31/03/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	472	496	472	496	0.00
31/03/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	98	99	98	99	0.00
31/03/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	667	693	667	693	0.00
31/03/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	43	45	43	45	0.00
31/03/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	585	610	585	610	0.00
31/03/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	61	63	61	63	0.00
31/03/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	507	533	507	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	84	86	84	86	0.00
31/03/2009	ZAAD On 12-June-09	6.35	Call	Currency Future	437	462	437	462	0.00
31/03/2009	ZAAD On 12-June-09	6.35	Put	Currency Future	114	115	114	115	0.00
31/03/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	585	610	585	610	0.00
31/03/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	61	63	61	63	0.00
31/03/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	59	69	59	69	0.00
31/03/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	935	922	935	922	0.00
31/03/2009	ZAAD On 12-June-09	7.65	Call	Currency Future	48	56	48	56	0.00
31/03/2009	ZAAD On 12-June-09	7.65	Put	Currency Future	1024	1009	1024	1009	0.00
31/03/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	100	114	100	114	0.00
31/03/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	726	717	726	717	0.00
31/03/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	42	51	42	51	0.00
31/03/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1069	1053	1069	1053	0.00
31/03/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	42	51	42	51	0.00
31/03/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1069	1053	1069	1053	0.00
31/03/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	34	41	34	41	0.00
31/03/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1160	1144	1160	1144	0.00
31/03/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	27	32	27	32	0.00
31/03/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1253	1235	1253	1235	0.00
31/03/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	21	26	21	26	0.00
31/03/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1347	1329	1347	1329	0.00
31/03/2009	ZAAD On 12-June-09	8.10	Call	Currency Future	16	20	16	20	0.00
31/03/2009	ZAAD On 12-June-09	8.10	Put	Currency Future	1442	1423	1442	1423	0.00
31/03/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	13	16	13	16	0.00
31/03/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1539	1519	1539	1519	0.00
31/03/2009	ZAAD On 12-June-09	8.30	Call	Currency Future	10	13	10	13	0.00
31/03/2009	ZAAD On 12-June-09	8.30	Put	Currency Future	1636	1615	1636	1615	0.00
31/03/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	13	16	13	16	0.00
31/03/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1539	1519	1539	1519	0.00
31/03/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	59	69	59	69	0.00
31/03/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	935	922	935	922	0.00
31/03/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	376	399	376	399	0.00
31/03/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	152	152	152	152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	519	547	519	547	0.00
31/03/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	282	284	282	284	0.00
31/03/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	279	299	279	299	0.00
31/03/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	743	736	743	736	0.00
31/03/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	249	268	249	268	0.00
31/03/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	812	805	812	805	0.00
31/03/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	543	572	543	572	0.00
31/03/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	256	259	256	259	0.00
31/03/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	496	523	496	523	0.00
31/03/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	309	310	309	310	0.00
31/03/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	296	316	296	316	0.00
31/03/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	709	703	709	703	0.00
31/03/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	264	283	264	283	0.00
31/03/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	777	770	777	770	0.00
31/03/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	597	627	597	627	0.00
31/03/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	210	214	210	214	0.00
31/03/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	543	572	543	572	0.00
31/03/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	256	259	256	259	0.00
31/03/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	249	268	249	268	0.00
31/03/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	812	805	812	805	0.00
31/03/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	221	239	221	239	0.00
31/03/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	885	876	885	876	0.00
31/03/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	279	299	279	299	0.00
31/03/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	743	736	743	736	0.00
31/03/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	221	239	221	239	0.00
31/03/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	885	876	885	876	0.00
31/03/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	196	213	196	213	0.00
31/03/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	960	950	960	950	0.00
31/03/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	235	253	235	253	0.00
31/03/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	848	840	848	840	0.00
31/03/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	208	226	208	226	0.00
31/03/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	922	913	922	913	0.00
31/03/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	185	201	185	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	998	988	998	988	0.00
31/03/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	629	659	629	659	0.00
31/03/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	192	196	192	196	0.00
31/03/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	569	598	569	598	0.00
31/03/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	232	235	232	235	0.00
31/03/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	662	692	662	692	0.00
31/03/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	176	179	176	179	0.00
31/03/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	496	523	496	523	0.00
31/03/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	309	310	309	310	0.00
31/03/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	569	598	569	598	0.00
31/03/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	232	235	232	235	0.00
31/03/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	648	682	648	682	0.00
31/03/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	356	360	356	360	0.00
31/03/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	606	638	606	638	0.00
31/03/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	414	417	414	417	0.00
31/03/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	462	490	462	490	0.00
31/03/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	669	668	669	668	0.00
31/03/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	432	459	432	459	0.00
31/03/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	740	738	740	738	0.00
31/03/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	405	431	405	431	0.00
31/03/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	813	809	813	809	0.00
31/03/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	371	396	371	396	0.00
31/03/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	879	875	879	875	0.00
31/03/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	696	730	696	730	0.00
31/03/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	304	309	304	309	0.00
31/03/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	494	524	494	524	0.00
31/03/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	601	602	601	602	0.00
31/03/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	757	792	757	792	0.00
31/03/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	265	270	265	270	0.00
31/03/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	696	730	696	730	0.00
31/03/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	304	309	304	309	0.00
31/03/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	726	761	726	761	0.00
31/03/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	284	289	284	289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	672	706	672	706	0.00
31/03/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	329	334	329	334	0.00
31/03/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	627	660	627	660	0.00
31/03/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	385	388	385	388	0.00
31/03/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	477	506	477	506	0.00
31/03/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	635	635	635	635	0.00
31/03/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	446	474	446	474	0.00
31/03/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	704	703	704	703	0.00
31/03/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	418	445	418	445	0.00
31/03/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	776	773	776	773	0.00
31/03/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	672	706	672	706	0.00
31/03/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	329	334	329	334	0.00
31/03/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	587	619	587	619	0.00
31/03/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	444	447	444	447	0.00
31/03/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	477	506	477	506	0.00
31/03/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	635	635	635	635	0.00
31/03/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	418	445	418	445	0.00
31/03/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	776	773	776	773	0.00
31/03/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	388	413	388	413	0.00
31/03/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	845	842	845	842	0.00