



Derivatives Monthly Statistics Report

For April 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308,228.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11,315.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1,050.00
30/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	773	0	773	0	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	811	0	811	0	0.00
30/04/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	248	266	248	266	0.00
30/04/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	302	276	302	276	0.00
30/04/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	887	908	887	908	0.00
30/04/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	925	907	925	907	0.00
30/04/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	486	508	486	508	0.00
30/04/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	508	485	508	485	0.00
30/04/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	635	654	635	654	0.00
30/04/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	688	665	688	665	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	705	722	705	722	16,483.00
30/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	943	919	943	919	0.00
30/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	198	213	198	213	0.00
30/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	401	372	401	372	0.00
30/04/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	835	855	835	855	0.00
30/04/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1023	1004	1023	1004	0.00
30/04/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	416	435	416	435	0.00
30/04/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	638	612	638	612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	583	601	583	601	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	787	762	787	762	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	658	674	658	674	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1047	1022	1047	1022	0.00
30/04/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	158	171	158	171	0.00
30/04/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	511	480	511	480	0.00
30/04/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	771	790	771	790	0.00
30/04/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1160	1140	1160	1140	0.00
30/04/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	371	389	371	389	0.00
30/04/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	743	716	743	716	0.00
30/04/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	537	553	537	553	0.00
30/04/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	890	864	890	864	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	630	645	630	645	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1118	1092	1118	1092	0.00
30/04/2009	\$ / R On 12-June-09	9.05	Call	Currency Future	127	138	127	138	0.00
30/04/2009	\$ / R On 12-June-09	9.05	Put	Currency Future	630	597	630	597	0.00
30/04/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	742	760	742	760	0.00
30/04/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1231	1210	1231	1210	0.00
30/04/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	332	348	332	348	0.00
30/04/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	854	825	854	825	0.00
30/04/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	494	509	494	509	0.00
30/04/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	998	970	998	970	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 12-June-09	9.15	Call	Currency Future	110	120	110	120	0.00
30/04/2009	\$ / R On 12-June-09	9.15	Put	Currency Future	713	679	713	679	0.00
30/04/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	701	718	701	718	0.00
30/04/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1339	1318	1339	1318	0.00
30/04/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	309	324	309	324	0.00
30/04/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	931	901	931	901	0.00
30/04/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	469	483	469	483	0.00
30/04/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1073	1044	1073	1044	0.00
30/04/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	102	112	102	112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	756	721	756	721	0.00
30/04/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	457	470	457	470	0.00
30/04/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1110	1081	1110	1081	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	728	746	728	746	0.00
30/04/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1266	1246	1266	1246	0.00
30/04/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	494	509	494	509	0.00
30/04/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	998	970	998	970	0.00
30/04/2009	\$ / R On 12-June-09	9.25	Call	Currency Future	95	104	95	104	2,000.00
30/04/2009	\$ / R On 12-June-09	9.25	Put	Currency Future	799	764	799	764	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	89	98	89	98	0.00
30/04/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	842	807	842	807	0.00
30/04/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	675	692	675	692	0.00
30/04/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1414	1392	1414	1392	0.00
30/04/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	288	302	288	302	0.00
30/04/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1010	979	1010	979	0.00
30/04/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	433	446	433	446	0.00
30/04/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1187	1157	1187	1157	0.00
30/04/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	714	732	714	732	0.00
30/04/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1303	1282	1303	1282	0.00
30/04/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	522	538	522	538	0.00
30/04/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	926	899	926	899	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	326	335	326	335	16,483.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2464	2432	2464	2432	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	275	282	275	282	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	2863	2830	2863	2830	0.00
30/04/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	136	148	136	148	0.00
30/04/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	590	557	590	557	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	102	112	102	112	0.00
30/04/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	756	721	756	721	0.00
30/04/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	328	339	328	339	21,978.00
30/04/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3216	3189	3216	3189	0.00
30/04/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	852	872	852	872	21,978.00
30/04/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	990	972	990	972	0.00
30/04/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	299	313	299	313	0.00
30/04/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	970	940	970	940	0.00
30/04/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	457	470	457	470	0.00
30/04/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1110	1081	1110	1081	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	577	591	577	591	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1265	1238	1265	1238	0.00
30/04/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	688	705	688	705	0.00
30/04/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1376	1355	1376	1355	0.00
30/04/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	445	458	445	458	0.00
30/04/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1149	1119	1149	1119	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	509	521	509	521	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1497	1468	1497	1468	0.00
30/04/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	64	71	64	71	0.00
30/04/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	1067	1030	1067	1030	0.00
30/04/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	616	632	616	632	0.00
30/04/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1605	1581	1605	1581	0.00
30/04/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	244	256	244	256	0.00
30/04/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1215	1183	1215	1183	0.00
30/04/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	382	393	382	393	0.00
30/04/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1386	1354	1386	1354	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	55	62	55	62	0.00
30/04/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	1159	1122	1159	1122	0.00
30/04/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	584	599	584	599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	1723	1699	1723	1699	0.00
30/04/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	148	157	148	157	1,000.00
30/04/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	1870	1834	1870	1834	0.00
30/04/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	219	231	219	231	0.00
30/04/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1341	1308	1341	1308	0.00
30/04/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	363	374	363	374	10,115.00
30/04/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1467	1435	1467	1435	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	432	443	432	443	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1821	1790	1821	1790	0.00
30/04/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	39	45	39	45	0.00
30/04/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	1393	1354	1393	1354	0.00
30/04/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	536	550	536	550	0.00
30/04/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	1924	1899	1924	1899	0.00
30/04/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	186	196	186	196	0.00
30/04/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1557	1523	1557	1523	0.00
30/04/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	320	330	320	330	0.00
30/04/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1674	1641	1674	1641	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	468	480	468	480	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1657	1627	1657	1627	0.00
30/04/2009	\$ / R On 12-June-09	9.75	Call	Currency Future	48	54	48	54	0.00
30/04/2009	\$ / R On 12-June-09	9.75	Put	Currency Future	1251	1214	1251	1214	0.00
30/04/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	574	589	574	589	0.00
30/04/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	1762	1738	1762	1738	0.00
30/04/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	212	224	212	224	0.00
30/04/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1384	1351	1384	1351	0.00
30/04/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	345	355	345	355	0.00
30/04/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	1549	1516	1549	1516	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	498	510	498	510	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1537	1508	1537	1508	0.00
30/04/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	21	24	21	24	200.00
30/04/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	1874	1834	1874	1834	0.00
30/04/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	64	71	64	71	0.00
30/04/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	1067	1030	1067	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	605	621	605	621	0.00
30/04/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1644	1620	1644	1620	0.00
30/04/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	235	247	235	247	0.00
30/04/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1257	1224	1257	1224	0.00
30/04/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	372	383	372	383	0.00
30/04/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1426	1394	1426	1394	0.00
30/04/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	59	67	59	67	0.00
30/04/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	1113	1076	1113	1076	0.00
30/04/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	55	62	55	62	1.00
30/04/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	1159	1122	1159	1122	0.00
30/04/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	42	48	42	48	1.00
30/04/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	1345	1307	1345	1307	0.00
30/04/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	303	314	303	314	26,596.00
30/04/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3441	3413	3441	3413	0.00
30/04/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	771	790	771	790	26,596.00
30/04/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1160	1140	1160	1140	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	498	510	498	510	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1537	1508	1537	1508	0.00
30/04/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	59	67	59	67	0.00
30/04/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	1113	1076	1113	1076	0.00
30/04/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	227	239	227	239	0.00
30/04/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1299	1266	1299	1266	0.00
30/04/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	372	383	372	383	0.00
30/04/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1426	1394	1426	1394	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	459	470	459	470	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1697	1668	1697	1668	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	206	213	206	213	27,539.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3595	3560	3595	3560	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	520	532	520	532	27,539.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1458	1429	1458	1429	0.00
30/04/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	45	51	45	51	0.00
30/04/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	1298	1260	1298	1260	0.00
30/04/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	205	216	205	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1427	1393	1427	1393	0.00
30/04/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	337	347	337	347	0.00
30/04/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	1590	1558	1590	1558	0.00
30/04/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	123	130	123	130	114.00
30/04/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	3627	3591	3627	3591	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	459	470	459	470	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1697	1668	1697	1668	0.00
30/04/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	205	216	205	216	0.00
30/04/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1427	1393	1427	1393	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	400	410	400	410	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1989	1958	1989	1958	0.00
30/04/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	30	35	30	35	2,000.00
30/04/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	1583	1544	1583	1544	0.00
30/04/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	163	173	163	173	0.00
30/04/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	1735	1700	1735	1700	0.00
30/04/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	291	300	291	300	0.00
30/04/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	1845	1811	1845	1811	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	393	402	393	402	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2031	2000	2031	2000	0.00
30/04/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	28	33	28	33	0.00
30/04/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	1632	1592	1632	1592	0.00
30/04/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	11	13	11	13	220.00
30/04/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	2264	2223	2264	2223	0.00
30/04/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	158	168	158	168	0.00
30/04/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	1779	1745	1779	1745	0.00
30/04/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	278	287	278	287	0.00
30/04/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	1932	1898	1932	1898	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	408	418	408	418	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1946	1915	1946	1915	0.00
30/04/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	30	35	30	35	0.00
30/04/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	1583	1544	1583	1544	0.00
30/04/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	153	162	153	162	0.00
30/04/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	1824	1789	1824	1789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	385	395	385	395	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2074	2042	2074	2042	0.00
30/04/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	26	31	26	31	0.00
30/04/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	10.50	Call	Currency Future	18	22	18	22	2,500.00
30/04/2009	\$ / R On 12-June-09	10.50	Put	Currency Future	1972	1931	1972	1931	0.00
30/04/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	153	162	153	162	0.00
30/04/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	1824	1789	1824	1789	0.00
30/04/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	272	280	272	280	0.00
30/04/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	1975	1941	1975	1941	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	365	374	365	374	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2203	2171	2203	2171	0.00
30/04/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	22	26	22	26	0.00
30/04/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	1825	1785	1825	1785	0.00
30/04/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	139	148	139	148	0.00
30/04/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	1961	1925	1961	1925	0.00
30/04/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	259	268	259	268	0.00
30/04/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2063	2029	2063	2029	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	332	341	332	341	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2421	2389	2421	2389	0.00
30/04/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	17	21	17	21	0.00
30/04/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	2021	1980	2021	1980	0.00
30/04/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	121	131	121	131	0.00
30/04/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2143	2108	2143	2108	0.00
30/04/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	238	246	238	246	0.00
30/04/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2241	2207	2241	2207	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	302	310	302	310	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	2640	2607	2640	2607	0.00
30/04/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	95	104	95	104	0.00
30/04/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	2367	2331	2367	2331	0.00
30/04/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	212	219	212	219	0.00
30/04/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2465	2430	2465	2430	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	307	316	307	316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	2596	2563	2596	2563	0.00
30/04/2009	\$ / R On 12-June-09	12.00	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	12.00	Put	Currency Future	3455	3411	3455	3411	0.00
30/04/2009	\$ / R On 12-June-09	12.80	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	12.80	Put	Currency Future	4254	4210	4254	4210	0.00
30/04/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	11	13	11	13	0.00
30/04/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	4333	4290	4333	4290	0.00
30/04/2009	\$ / R On 12-June-09	10.70	Call	Currency Future	13	16	13	16	0.00
30/04/2009	\$ / R On 12-June-09	10.70	Put	Currency Future	2167	2126	2167	2126	0.00
30/04/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	105	114	105	114	0.00
30/04/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2277	2241	2277	2241	0.00
30/04/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	216	224	216	224	0.00
30/04/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	2420	2385	2420	2385	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	319	328	319	328	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2508	2476	2508	2476	0.00
30/04/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	14	18	14	18	0.00
30/04/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	2118	2077	2118	2077	0.00
30/04/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	110	120	110	120	0.00
30/04/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2232	2197	2232	2197	0.00
30/04/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	227	235	227	235	0.00
30/04/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2330	2296	2330	2296	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	313	322	313	322	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2552	2520	2552	2520	0.00
30/04/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	16	20	16	20	0.00
30/04/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	2069	2029	2069	2029	0.00
30/04/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	115	125	115	125	0.00
30/04/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2187	2152	2187	2152	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	352	361	352	361	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2290	2258	2290	2258	0.00
30/04/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	23	27	23	27	0.00
30/04/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	1777	1737	1777	1737	0.00
30/04/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	143	153	143	153	0.00
30/04/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	1915	1880	1915	1880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	168	179	168	179	0.00
30/04/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	1690	1656	1690	1656	0.00
30/04/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	298	307	298	307	0.00
30/04/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	1802	1768	1802	1768	0.00
30/04/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	284	293	284	293	0.00
30/04/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	1888	1854	1888	1854	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	358	367	358	367	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2246	2215	2246	2215	0.00
30/04/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	254	262	254	262	0.00
30/04/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2107	2073	2107	2073	0.00
30/04/2009	\$ / R On 12-June-09	10.45	Call	Currency Future	19	23	19	23	0.00
30/04/2009	\$ / R On 12-June-09	10.45	Put	Currency Future	1923	1882	1923	1882	0.00
30/04/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	131	139	131	139	0.00
30/04/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2052	2016	2052	2016	0.00
30/04/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	243	251	243	251	0.00
30/04/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2197	2162	2197	2162	0.00
30/04/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	127	135	127	135	0.00
30/04/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2098	2062	2098	2062	0.00
30/04/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	238	246	238	246	0.00
30/04/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2241	2207	2241	2207	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	339	348	339	348	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2377	2346	2377	2346	0.00
30/04/2009	\$ / R On 12-June-09	10.25	Call	Currency Future	25	29	25	29	0.00
30/04/2009	\$ / R On 12-June-09	10.25	Put	Currency Future	1728	1688	1728	1688	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	326	335	326	335	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2464	2432	2464	2432	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	346	354	346	354	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2334	2302	2334	2302	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	371	381	371	381	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2160	2128	2160	2128	0.00
30/04/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	37	42	37	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	1440	1401	1440	1401	0.00
30/04/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	180	190	180	190	0.00
30/04/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	1601	1567	1601	1567	0.00
30/04/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	313	322	313	322	0.00
30/04/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	1716	1683	1716	1683	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	385	395	385	395	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2074	2042	2074	2042	0.00
30/04/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	198	209	198	209	0.00
30/04/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1470	1436	1470	1436	0.00
30/04/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	328	338	328	338	0.00
30/04/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1632	1599	1632	1599	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	358	367	358	367	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2246	2215	2246	2215	0.00
30/04/2009	\$ / R On 12-June-09	10.00	Call	Currency Future	34	39	34	39	0.00
30/04/2009	\$ / R On 12-June-09	10.00	Put	Currency Future	1488	1449	1488	1449	0.00
30/04/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	174	184	174	184	0.00
30/04/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	1646	1611	1646	1611	0.00
30/04/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	23	27	23	27	0.00
30/04/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	1777	1737	1777	1737	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	296	304	296	304	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	2684	2652	2684	2652	0.00
30/04/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	281	289	281	289	0.00
30/04/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	2809	2776	2809	2776	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	290	298	290	298	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	2729	2696	2729	2696	0.00
30/04/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	265	274	265	274	9,530.00
30/04/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2019	1985	2019	1985	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	290	298	290	298	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	2729	2696	2729	2696	0.00
30/04/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	22	26	22	26	0.00
30/04/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	1825	1785	1825	1785	0.00
30/04/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	135	143	135	143	0.00
30/04/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2006	1970	2006	1970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	248	257	248	257	0.00
30/04/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2152	2118	2152	2118	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	285	293	285	293	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	2773	2740	2773	2740	0.00
30/04/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	21	24	21	24	0.00
30/04/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	1874	1834	1874	1834	0.00
30/04/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	131	139	131	139	0.00
30/04/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2052	2016	2052	2016	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	260	267	260	267	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	2998	2965	2998	2965	0.00
30/04/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	14	18	14	18	0.00
30/04/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	2118	2077	2118	2077	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	280	288	280	288	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	2818	2785	2818	2785	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	251	258	251	258	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3089	3055	3089	3055	0.00
30/04/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	105	114	105	114	0.00
30/04/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2277	2241	2277	2241	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	270	277	270	277	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	2908	2875	2908	2875	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	265	272	265	272	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	2953	2920	2953	2920	0.00
30/04/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	135	143	135	143	0.00
30/04/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2006	1970	2006	1970	0.00
30/04/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	158	168	158	168	0.00
30/04/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	1779	1745	1779	1745	0.00
30/04/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	168	179	168	179	0.00
30/04/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	1690	1656	1690	1656	0.00
30/04/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	52	58	52	58	0.00
30/04/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	1205	1168	1205	1168	0.00
30/04/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	192	203	192	203	0.00
30/04/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	1514	1480	1514	1480	0.00
30/04/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	328	338	328	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1632	1599	1632	1599	0.00
30/04/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	68	74	68	74	0.00
30/04/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	2689	2651	2689	2651	0.00
30/04/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	92	96	92	96	9,530.00
30/04/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4296	4257	4296	4257	0.00
30/04/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	16	20	16	20	0.00
30/04/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	2069	2029	2069	2029	0.00
30/04/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	17	21	17	21	0.00
30/04/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	2021	1980	2021	1980	0.00
30/04/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	202	209	202	209	0.00
30/04/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	2556	2520	2556	2520	0.00
30/04/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	207	214	207	214	0.00
30/04/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	2511	2475	2511	2475	0.00
30/04/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	9	11	9	11	0.00
30/04/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	2362	2320	2362	2320	0.00
30/04/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	189	196	189	196	0.00
30/04/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	2693	2657	2693	2657	0.00
30/04/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	198	205	198	205	0.00
30/04/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	2602	2566	2602	2566	0.00
30/04/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	123	130	123	130	10,100.00
30/04/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	3627	3591	3627	3591	0.00
30/04/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	167	173	167	173	0.00
30/04/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	2970	2934	2970	2934	0.00
30/04/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	6	7	6	7	0.00
30/04/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	2609	2566	2609	2566	0.00
30/04/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	174	180	174	180	0.00
30/04/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	2877	2841	2877	2841	0.00
30/04/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	10	12	10	12	0.00
30/04/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	2313	2272	2313	2272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	11	13	11	13	0.00
30/04/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	2264	2223	2264	2223	0.00
30/04/2009	\$ / R On 12-June-09	10.95	Call	Currency Future	8	10	8	10	0.00
30/04/2009	\$ / R On 12-June-09	10.95	Put	Currency Future	2412	2369	2412	2369	0.00
30/04/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	4	4	4	4	0.00
30/04/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	2807	2764	2807	2764	0.00
30/04/2009	\$ / R On 12-June-09	11.65	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.65	Put	Currency Future	3106	3062	3106	3062	0.00
30/04/2009	\$ / R On 12-June-09	11.70	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.70	Put	Currency Future	3156	3112	3156	3112	0.00
30/04/2009	\$ / R On 12-June-09	11.85	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.85	Put	Currency Future	3305	3261	3305	3261	0.00
30/04/2009	\$ / R On 12-June-09	11.20	Call	Currency Future	5	6	5	6	0.00
30/04/2009	\$ / R On 12-June-09	11.20	Put	Currency Future	2659	2615	2659	2615	0.00
30/04/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	10	12	10	12	0.00
30/04/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	2313	2272	2313	2272	0.00
30/04/2009	\$ / R On 12-June-09	9.50	Call	Currency Future	68	75	68	75	0.00
30/04/2009	\$ / R On 12-June-09	9.50	Put	Currency Future	1021	985	1021	985	0.00
30/04/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	39	45	39	45	0.00
30/04/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	1393	1354	1393	1354	0.00
30/04/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	45	51	45	51	0.00
30/04/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	1298	1260	1298	1260	0.00
30/04/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	78	86	78	86	0.00
30/04/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	931	895	931	895	0.00
30/04/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	147	159	147	159	0.00
30/04/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	550	518	550	518	0.00
30/04/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	147	159	147	159	0.00
30/04/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	550	518	550	518	0.00
30/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	183	198	183	198	0.00
30/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	437	407	437	407	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	213	229	213	229	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	367	339	367	339	0.00
30/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	230	247	230	247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	333	307	333	307	0.00
30/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	318	344	318	344	0.00
30/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	221	203	221	203	0.00
30/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	230	247	230	247	0.00
30/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	333	307	333	307	0.00
30/04/2009	\$ / R On 12-June-09	8.85	Call	Currency Future	170	184	170	184	0.00
30/04/2009	\$ / R On 12-June-09	8.85	Put	Currency Future	474	443	474	443	0.00
30/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	436	468	436	468	0.00
30/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	140	128	140	128	0.00
30/04/2009	\$ / R On 12-June-09	8.35	Call	Currency Future	374	403	374	403	0.00
30/04/2009	\$ / R On 12-June-09	8.35	Put	Currency Future	178	163	178	163	0.00
30/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	268	291	268	291	0.00
30/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	271	250	271	250	0.00
30/04/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	405	435	405	435	0.00
30/04/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	158	144	158	144	0.00
30/04/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	345	373	345	373	0.00
30/04/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	199	182	199	182	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	292	317	292	317	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	245	226	245	226	0.00
30/04/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	158	171	158	171	0.00
30/04/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	511	480	511	480	0.00
30/04/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	118	128	118	128	0.00
30/04/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	671	638	671	638	0.00
30/04/2009	\$ / R On 12-June-09	8.05	Call	Currency Future	578	615	578	615	0.00
30/04/2009	\$ / R On 12-June-09	8.05	Put	Currency Future	81	74	81	74	0.00
30/04/2009	\$ / R On 12-June-09	8.15	Call	Currency Future	504	539	504	539	0.00
30/04/2009	\$ / R On 12-June-09	8.15	Put	Currency Future	108	98	108	98	0.00
30/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	268	291	268	291	0.00
30/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	271	250	271	250	0.00
30/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	318	344	318	344	0.00
30/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	221	203	221	203	0.00
30/04/2009	\$ / R On 12-June-09	8.20	Call	Currency Future	470	503	470	503	0.00
30/04/2009	\$ / R On 12-June-09	8.20	Put	Currency Future	123	112	123	112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	345	373	345	373	0.00
30/04/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	199	182	199	182	0.00
30/04/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	248	266	248	266	0.00
30/04/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	302	276	302	276	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	213	229	213	229	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	367	339	367	339	0.00
30/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	183	198	183	198	0.00
30/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	437	407	437	407	0.00
30/04/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	118	128	118	128	0.00
30/04/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	671	638	671	638	0.00
30/04/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	89	98	89	98	0.00
30/04/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	842	807	842	807	0.00
30/04/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	52	58	52	58	0.00
30/04/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	1205	1168	1205	1168	0.00
30/04/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	78	86	78	86	0.00
30/04/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	931	895	931	895	0.00
30/04/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	28	33	28	33	0.00
30/04/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	1632	1592	1632	1592	0.00
30/04/2009	\$ / R On 12-June-09	10.75	Call	Currency Future	12	15	12	15	0.00
30/04/2009	\$ / R On 12-June-09	10.75	Put	Currency Future	2215	2174	2215	2174	0.00
30/04/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	6	7	6	7	0.00
30/04/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	2609	2566	2609	2566	0.00
30/04/2009	\$ / R On 12-June-09	11.25	Call	Currency Future	5	5	5	5	0.00
30/04/2009	\$ / R On 12-June-09	11.25	Put	Currency Future	2708	2665	2708	2665	0.00
30/04/2009	\$ / R On 12-June-09	11.00	Call	Currency Future	8	9	8	9	0.00
30/04/2009	\$ / R On 12-June-09	11.00	Put	Currency Future	2461	2418	2461	2418	0.00
30/04/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	6	7	6	7	0.00
30/04/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	2560	2517	2560	2517	0.00
30/04/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	9	11	9	11	0.00
30/04/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	2362	2320	2362	2320	0.00
30/04/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	6	7	6	7	0.00
30/04/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	2560	2517	2560	2517	0.00
30/04/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	2758	2714	2758	2714	0.00
30/04/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	3	4	3	4	0.00
30/04/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	2857	2813	2857	2813	0.00
30/04/2009	\$ / R On 12-June-09	11.50	Call	Currency Future	3	3	3	3	0.00
30/04/2009	\$ / R On 12-June-09	11.50	Put	Currency Future	2956	2913	2956	2913	0.00
30/04/2009	\$ / R On 12-June-09	11.60	Call	Currency Future	2	3	2	3	0.00
30/04/2009	\$ / R On 12-June-09	11.60	Put	Currency Future	3056	3012	3056	3012	0.00
30/04/2009	\$ / R On 12-June-09	11.45	Call	Currency Future	3	4	3	4	0.00
30/04/2009	\$ / R On 12-June-09	11.45	Put	Currency Future	2907	2863	2907	2863	0.00
30/04/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	3	3	3	3	0.00
30/04/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	3006	2962	3006	2962	0.00
30/04/2009	\$ / R On 12-June-09	11.75	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.75	Put	Currency Future	3205	3162	3205	3162	0.00
30/04/2009	\$ / R On 12-June-09	11.95	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.95	Put	Currency Future	3405	3361	3405	3361	0.00
30/04/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	3505	3461	3505	3461	0.00
30/04/2009	\$ / R On 12-June-09	12.15	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	12.15	Put	Currency Future	3605	3561	3605	3561	0.00
30/04/2009	\$ / R On 12-June-09	12.25	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	12.25	Put	Currency Future	3705	3661	3705	3661	0.00
30/04/2009	\$ / R On 12-June-09	11.80	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.80	Put	Currency Future	3255	3212	3255	3212	0.00
30/04/2009	\$ / R On 12-June-09	11.90	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	11.90	Put	Currency Future	3355	3311	3355	3311	0.00
30/04/2009	\$ / R On 12-June-09	12.10	Call	Currency Future	1	2	1	2	0.00
30/04/2009	\$ / R On 12-June-09	12.10	Put	Currency Future	3555	3511	3555	3511	0.00
30/04/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	3	3	3	3	0.00
30/04/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	3006	2962	3006	2962	0.00
30/04/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	2	2	2	2	0.00
30/04/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	3505	3461	3505	3461	0.00
30/04/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	4	5	4	5	0.00
30/04/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	2758	2714	2758	2714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	3	4	3	4	0.00
30/04/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	2857	2813	2857	2813	0.00
30/04/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	4	4	4	4	0.00
30/04/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	2807	2764	2807	2764	0.00
30/04/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	140	146	140	146	0.00
30/04/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3344	3307	3344	3307	0.00
30/04/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	118	125	118	125	0.00
30/04/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	3722	3686	3722	3686	0.00
30/04/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	100	108	100	108	0.00
30/04/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4104	4069	4104	4069	0.00
30/04/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	85	85	85	85	0.00
30/04/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	4489	4446	4489	4446	0.00
30/04/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	147	153	147	153	0.00
30/04/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3251	3214	3251	3214	0.00
30/04/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	104	112	104	112	0.00
30/04/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4008	3973	4008	3973	0.00
30/04/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	89	90	89	90	0.00
30/04/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4392	4351	4392	4351	0.00
30/04/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	782	807	782	807	0.00
30/04/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	486	468	486	468	0.00
30/04/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	552	568	552	568	0.00
30/04/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	855	829	855	829	0.00
30/04/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	402	413	402	413	0.00
30/04/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1305	1274	1305	1274	0.00
30/04/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	134	141	134	141	0.00
30/04/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3438	3402	3438	3402	0.00
30/04/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	82	80	82	80	0.00
30/04/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	4586	4541	4586	4541	0.00
30/04/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	831	857	831	857	0.00
30/04/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	434	418	434	418	0.00
30/04/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	422	435	422	435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1226	1196	1226	1196	0.00
30/04/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	313	322	313	322	0.00
30/04/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	1716	1683	1716	1683	0.00
30/04/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	181	188	181	188	0.00
30/04/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	2785	2749	2785	2749	0.00
30/04/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	108	116	108	116	0.00
30/04/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	3912	3877	3912	3877	0.00
30/04/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	653	673	653	673	0.00
30/04/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	657	634	657	634	0.00
30/04/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	154	159	154	159	0.00
30/04/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3157	3120	3157	3120	0.00
30/04/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	74	66	74	66	0.00
30/04/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	4877	4827	4877	4827	0.00
30/04/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	617	636	617	636	0.00
30/04/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	721	697	721	697	0.00
30/04/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	113	120	113	120	0.00
30/04/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	3817	3781	3817	3781	0.00
30/04/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	89	90	89	90	0.00
30/04/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4392	4351	4392	4351	0.00
30/04/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	71	62	71	62	0.00
30/04/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	4975	4923	4975	4923	0.00
30/04/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	693	715	693	715	0.00
30/04/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	597	576	597	576	0.00
30/04/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	160	166	160	166	0.00
30/04/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3064	3027	3064	3027	0.00
30/04/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	96	101	96	101	0.00
30/04/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4200	4162	4200	4162	0.00
30/04/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	76	70	76	70	0.00
30/04/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	4780	4731	4780	4731	0.00
30/04/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	736	759	736	759	0.00
30/04/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	540	520	540	520	0.00
30/04/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	128	135	128	135	0.00
30/04/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	3532	3496	3532	3496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	100	108	100	108	0.00
30/04/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4104	4069	4104	4069	0.00
30/04/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	79	75	79	75	0.00
30/04/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	4683	4636	4683	4636	0.00
30/04/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	673	694	673	694	0.00
30/04/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	627	605	627	605	0.00
30/04/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	481	496	481	496	0.00
30/04/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1035	1007	1035	1007	0.00
30/04/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	354	364	354	364	0.00
30/04/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1508	1475	1508	1475	0.00
30/04/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	157	162	157	162	0.00
30/04/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3110	3073	3110	3073	0.00
30/04/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	120	127	120	127	0.00
30/04/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	3674	3638	3674	3638	0.00
30/04/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	94	98	94	98	0.00
30/04/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4248	4209	4248	4209	0.00
30/04/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	75	68	75	68	0.00
30/04/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	4829	4779	4829	4779	0.00
30/04/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	937	966	937	966	0.00
30/04/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	340	327	340	327	0.00
30/04/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	653	673	653	673	0.00
30/04/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	657	634	657	634	0.00
30/04/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	154	159	154	159	0.00
30/04/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3157	3120	3157	3120	0.00
30/04/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	994	1025	994	1025	0.00
30/04/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	298	286	298	286	0.00
30/04/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	37	42	37	42	0.00
30/04/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	1440	1401	1440	1401	0.00
30/04/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	1024	1055	1024	1055	0.00
30/04/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	278	266	278	266	0.00
30/04/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	715	737	715	737	0.00
30/04/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	568	548	568	548	0.00
30/04/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	508	523	508	523	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	962	934	962	934	0.00
30/04/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	212	219	212	219	0.00
30/04/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2465	2430	2465	2430	0.00
30/04/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	163	169	163	169	0.00
30/04/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3017	2980	3017	2980	0.00
30/04/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	126	132	126	132	0.00
30/04/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	3579	3543	3579	3543	0.00
30/04/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	98	105	98	105	0.00
30/04/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4152	4116	4152	4116	0.00
30/04/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	42	48	42	48	0.00
30/04/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	1345	1307	1345	1307	0.00
30/04/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	1119	1152	1119	1152	0.00
30/04/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	222	213	222	213	0.00
30/04/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	552	568	552	568	0.00
30/04/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	855	829	855	829	0.00
30/04/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	134	141	134	141	0.00
30/04/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3438	3402	3438	3402	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	542	554	542	554	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1380	1352	1380	1352	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	441	452	441	452	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1779	1749	1779	1749	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	424	434	424	434	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1862	1832	1862	1832	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	190	195	190	195	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3828	3793	3828	3793	0.00
30/04/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	1086	1119	1086	1119	0.00
30/04/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	240	230	240	230	0.00
30/04/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	759	783	759	783	0.00
30/04/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	513	494	513	494	0.00
30/04/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	392	403	392	403	0.00
30/04/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1345	1314	1345	1314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	222	229	222	229	0.00
30/04/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2375	2340	2375	2340	0.00
30/04/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	170	176	170	176	0.00
30/04/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	2924	2887	2924	2887	0.00
30/04/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	131	138	131	138	0.00
30/04/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	3485	3449	3485	3449	0.00
30/04/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	84	82	84	82	0.00
30/04/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	4538	4493	4538	4493	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	603	617	603	617	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1191	1165	1191	1165	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	265	272	265	272	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	2953	2920	2953	2920	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	114	118	114	118	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	4902	4866	4902	4866	0.00
30/04/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	1261	1296	1261	1296	0.00
30/04/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	164	157	164	157	0.00
30/04/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	882	910	882	910	0.00
30/04/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	386	371	386	371	0.00
30/04/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	189	196	189	196	0.00
30/04/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	2693	2657	2693	2657	0.00
30/04/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	252	264	252	264	0.00
30/04/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1173	1141	1173	1141	0.00
30/04/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	235	247	235	247	0.00
30/04/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1257	1224	1257	1224	0.00
30/04/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	219	231	219	231	0.00
30/04/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1341	1308	1341	1308	0.00
30/04/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	148	157	148	157	0.00
30/04/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	1870	1834	1870	1834	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	644	659	644	659	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1082	1057	1082	1057	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	352	361	352	361	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2290	2258	2290	2258	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	122	127	122	127	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	4761	4725	4761	4725	0.00
30/04/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	260	273	260	273	0.00
30/04/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1132	1100	1132	1100	0.00
30/04/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	244	256	244	256	0.00
30/04/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1215	1183	1215	1183	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	673	690	673	690	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1012	987	1012	987	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	129	134	129	134	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	4667	4631	4667	4631	0.00
30/04/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	83	91	83	91	0.00
30/04/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	886	851	886	851	0.00
30/04/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	73	80	73	80	0.00
30/04/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	976	940	976	940	0.00
30/04/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	1299	1334	1299	1334	0.00
30/04/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	153	145	153	145	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	909	937	909	937	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	363	348	363	348	0.00
30/04/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	635	654	635	654	0.00
30/04/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	688	665	688	665	0.00
30/04/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	193	200	193	200	0.00
30/04/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	2647	2611	2647	2611	0.00
30/04/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	150	156	150	156	0.00
30/04/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3204	3167	3204	3167	0.00
30/04/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	269	282	269	282	0.00
30/04/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1091	1059	1091	1059	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	689	706	689	706	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	977	953	977	953	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	319	328	319	328	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2508	2476	2508	2476	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	132	137	132	137	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4620	4585	4620	4585	0.00
30/04/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	1338	1374	1338	1374	0.00
30/04/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	141	135	141	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	721	739	721	739	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	909	886	909	886	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	139	144	139	144	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4527	4492	4527	4492	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1055	1087	1055	1087	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	258	248	258	248	0.00
30/04/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	522	538	522	538	0.00
30/04/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	926	899	926	899	0.00
30/04/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	180	190	180	190	0.00
30/04/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	1601	1567	1601	1567	0.00
30/04/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	856	883	856	883	0.00
30/04/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	410	394	410	394	0.00
30/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	600	618	600	618	0.00
30/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	753	729	753	729	0.00
30/04/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	185	192	185	192	0.00
30/04/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	2739	2703	2739	2703	0.00
30/04/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	144	150	144	150	0.00
30/04/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3297	3261	3297	3261	0.00
30/04/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	111	118	111	118	0.00
30/04/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	3864	3829	3864	3829	0.00
30/04/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	70	60	70	60	0.00
30/04/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5024	4971	5024	4971	0.00
30/04/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	100	109	100	109	0.00
30/04/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2322	2286	2322	2286	0.00
30/04/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	91	99	91	99	0.00
30/04/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	2412	2376	2412	2376	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	242	249	242	249	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3180	3147	3180	3147	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	100	104	100	104	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5138	5102	5138	5102	0.00
30/04/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	617	636	617	636	0.00
30/04/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	721	697	721	697	0.00
30/04/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	147	153	147	153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3251	3214	3251	3214	0.00
30/04/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	174	184	174	184	0.00
30/04/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	1646	1611	1646	1611	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	553	566	553	566	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1341	1314	1341	1314	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	255	263	255	263	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3044	3010	3044	3010	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	246	253	246	253	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3135	3101	3135	3101	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	103	107	103	107	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5091	5054	5091	5054	0.00
30/04/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	66	55	66	55	0.00
30/04/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5170	5116	5170	5116	0.00
30/04/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	86	95	86	95	0.00
30/04/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2458	2422	2458	2422	0.00
30/04/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	78	86	78	86	0.00
30/04/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	2550	2513	2550	2513	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	242	249	242	249	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3180	3147	3180	3147	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	234	241	234	241	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3272	3238	3272	3238	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	225	232	225	232	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3364	3330	3364	3330	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	90	94	90	94	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	5329	5292	5329	5292	0.00
30/04/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	69	59	69	59	0.00
30/04/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5072	5020	5072	5020	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	530	543	530	543	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1419	1390	1419	1390	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	296	304	296	304	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	2684	2652	2684	2652	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	246	253	246	253	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3135	3101	3135	3101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	238	245	238	245	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3226	3192	3226	3192	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	98	102	98	102	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5186	5149	5186	5149	0.00
30/04/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	150	156	150	156	0.00
30/04/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3204	3167	3204	3167	0.00
30/04/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	115	123	115	123	0.00
30/04/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	3769	3734	3769	3734	0.00
30/04/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	72	64	72	64	0.00
30/04/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	4926	4875	4926	4875	0.00
30/04/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	110	120	110	120	0.00
30/04/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2232	2197	2232	2197	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	108	112	108	112	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4996	4960	4996	4960	0.00
30/04/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	64	52	64	52	0.00
30/04/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5268	5213	5268	5213	0.00
30/04/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	86	95	86	95	0.00
30/04/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2458	2422	2458	2422	0.00
30/04/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	71	78	71	78	0.00
30/04/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	2643	2605	2643	2605	0.00
30/04/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	965	995	965	995	0.00
30/04/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	319	306	319	306	0.00
30/04/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	882	910	882	910	0.00
30/04/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	386	371	386	371	0.00
30/04/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	937	966	937	966	0.00
30/04/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	340	327	340	327	0.00
30/04/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	100	109	100	109	0.00
30/04/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2322	2286	2322	2286	0.00
30/04/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	82	90	82	90	0.00
30/04/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2504	2467	2504	2467	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	658	674	658	674	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1047	1022	1047	1022	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	126	131	126	131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	4714	4678	4714	4678	0.00
30/04/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	1261	1296	1261	1296	0.00
30/04/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	164	157	164	157	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	829	849	829	849	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	717	697	717	697	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	146	152	146	152	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4434	4399	4434	4399	0.00
30/04/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	186	196	186	196	0.00
30/04/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1557	1523	1557	1523	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	773	792	773	792	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	811	789	811	789	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	378	388	378	388	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2117	2085	2117	2085	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	313	322	313	322	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2552	2520	2552	2520	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	135	141	135	141	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4574	4538	4574	4538	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	346	354	346	354	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2334	2302	2334	2302	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	285	293	285	293	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	2773	2740	2773	2740	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	119	124	119	124	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4808	4772	4808	4772	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	810	830	810	830	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	748	727	748	727	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	393	402	393	402	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2031	2000	2031	2000	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	378	388	378	388	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2117	2085	2117	2085	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	142	148	142	148	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4481	4445	4481	4445	0.00
30/04/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	1024	1055	1024	1055	0.00
30/04/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	278	266	278	266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	82	90	82	90	0.00
30/04/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2504	2467	2504	2467	0.00
30/04/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	75	82	75	82	0.00
30/04/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	2596	2559	2596	2559	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	116	121	116	121	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4855	4819	4855	4819	0.00
30/04/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	806	831	806	831	0.00
30/04/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	460	442	460	442	0.00
30/04/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	163	169	163	169	0.00
30/04/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3017	2980	3017	2980	0.00
30/04/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	98	105	98	105	0.00
30/04/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4152	4116	4152	4116	0.00
30/04/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	63	50	63	50	0.00
30/04/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	5317	5261	5317	5261	0.00
30/04/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	127	135	127	135	0.00
30/04/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2098	2062	2098	2062	0.00
30/04/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	78	86	78	86	0.00
30/04/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	2550	2513	2550	2513	0.00
30/04/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	64	71	64	71	0.00
30/04/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	2736	2698	2736	2698	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	849	869	849	869	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	687	667	687	667	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	150	155	150	155	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4388	4353	4388	4353	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	912	934	912	934	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	600	581	600	581	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	416	426	416	426	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1904	1874	1904	1874	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	161	167	161	167	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4249	4215	4249	4215	0.00
30/04/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	1152	1186	1152	1186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	205	197	205	197	0.00
30/04/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	78	73	78	73	0.00
30/04/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	4732	4684	4732	4684	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	934	956	934	956	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	572	554	572	554	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	424	434	424	434	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1862	1832	1862	1832	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	165	172	165	172	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4203	4169	4203	4169	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1223	1258	1223	1258	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	177	169	177	169	0.00
30/04/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	81	77	81	77	0.00
30/04/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	4634	4588	4634	4588	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	980	1004	980	1004	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	519	501	519	501	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	172	177	172	177	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4110	4075	4110	4075	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	957	980	957	980	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	545	527	545	527	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	450	461	450	461	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1738	1708	1738	1708	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	432	443	432	443	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1821	1790	1821	1790	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	169	174	169	174	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4158	4122	4158	4122	0.00
30/04/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	1499	1536	1499	1536	0.00
30/04/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	103	97	103	97	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1163	1190	1163	1190	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	351	337	351	337	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	488	500	488	500	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1576	1547	1576	1547	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	193	199	193	199	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3781	3746	3781	3746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	1135	1161	1135	1161	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	373	358	373	358	0.00
30/04/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	73	80	73	80	0.00
30/04/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	976	940	976	940	0.00
30/04/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	1626	1664	1626	1664	0.00
30/04/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	79	75	79	75	0.00
30/04/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	715	737	715	737	0.00
30/04/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	568	548	568	548	0.00
30/04/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	265	274	265	274	0.00
30/04/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2019	1985	2019	1985	0.00
30/04/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	106	114	106	114	0.00
30/04/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	3960	3925	3960	3925	0.00
30/04/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	91	93	91	93	0.00
30/04/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	4344	4304	4344	4304	0.00
30/04/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	345	361	345	361	0.00
30/04/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	816	788	816	788	0.00
30/04/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	279	292	279	292	0.00
30/04/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1050	1019	1050	1019	0.00
30/04/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	260	273	260	273	0.00
30/04/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1132	1100	1132	1100	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1221	1249	1221	1249	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	309	297	309	297	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	530	543	530	543	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1419	1390	1419	1390	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	200	205	200	205	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	3688	3653	3688	3653	0.00
30/04/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1669	1707	1669	1707	0.00
30/04/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	73	68	73	68	0.00
30/04/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	736	759	736	759	0.00
30/04/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	540	520	540	520	0.00
30/04/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	358	375	358	375	0.00
30/04/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	779	752	779	752	0.00
30/04/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	288	302	288	302	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1010	979	1010	979	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1367	1395	1367	1395	0.00
30/04/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	355	344	355	344	0.00
30/04/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	663	679	663	679	0.00
30/04/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1451	1429	1451	1429	0.00
30/04/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	639	655	639	655	0.00
30/04/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1527	1505	1527	1505	0.00
30/04/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	595	610	595	610	0.00
30/04/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	1683	1659	1683	1659	0.00
30/04/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	555	569	555	569	0.00
30/04/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	1843	1818	1843	1818	0.00
30/04/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	280	290	280	290	0.00
30/04/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	3668	3640	3668	3640	0.00
30/04/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	83	91	83	91	0.00
30/04/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	886	851	886	851	0.00
30/04/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	1338	1366	1338	1366	0.00
30/04/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	376	365	376	365	0.00
30/04/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	651	667	651	667	0.00
30/04/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1489	1467	1489	1467	0.00
30/04/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	627	643	627	643	0.00
30/04/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1566	1543	1566	1543	0.00
30/04/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	564	579	564	579	0.00
30/04/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	1803	1778	1803	1778	0.00
30/04/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	545	559	545	559	0.00
30/04/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	1884	1859	1884	1859	0.00
30/04/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	275	286	275	286	0.00
30/04/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	3714	3685	3714	3685	0.00
30/04/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	321	336	321	336	0.00
30/04/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	892	863	892	863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	1256	1282	1256	1282	0.00
30/04/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	444	432	444	432	0.00
30/04/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	639	655	639	655	0.00
30/04/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1527	1505	1527	1505	0.00
30/04/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	555	569	555	569	0.00
30/04/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	1843	1818	1843	1818	0.00
30/04/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	518	532	518	532	0.00
30/04/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2007	1981	2007	1981	0.00
30/04/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	263	273	263	273	0.00
30/04/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	3852	3823	3852	3823	0.00
30/04/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	1377	1413	1377	1413	0.00
30/04/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	131	124	131	124	0.00
30/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	600	618	600	618	0.00
30/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	753	729	753	729	0.00
30/04/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	232	240	232	240	0.00
30/04/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2286	2251	2286	2251	0.00
30/04/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	170	176	170	176	0.00
30/04/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	2924	2887	2924	2887	0.00
30/04/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	81	77	81	77	0.00
30/04/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	4634	4588	4634	4588	0.00
30/04/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	279	292	279	292	0.00
30/04/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1050	1019	1050	1019	0.00
30/04/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	212	224	212	224	0.00
30/04/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1384	1351	1384	1351	0.00
30/04/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	198	209	198	209	0.00
30/04/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1470	1436	1470	1436	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	1054	1079	1054	1079	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	443	427	443	427	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	468	480	468	480	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1657	1627	1657	1627	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	450	461	450	461	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1738	1708	1738	1708	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	181	186	181	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3969	3933	3969	3933	0.00
30/04/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	1179	1204	1179	1204	0.00
30/04/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	517	504	517	504	0.00
30/04/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	605	621	605	621	0.00
30/04/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1644	1620	1644	1620	0.00
30/04/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	545	559	545	559	0.00
30/04/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	1884	1859	1884	1859	0.00
30/04/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	527	541	527	541	0.00
30/04/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	1965	1940	1965	1940	0.00
30/04/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	510	523	510	523	0.00
30/04/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2048	2023	2048	2023	0.00
30/04/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	493	506	493	506	0.00
30/04/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2132	2106	2132	2106	0.00
30/04/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	252	261	252	261	0.00
30/04/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	3990	3961	3990	3961	0.00
30/04/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	1583	1621	1583	1621	0.00
30/04/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	87	82	87	82	0.00
30/04/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	693	715	693	715	0.00
30/04/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	597	576	597	576	0.00
30/04/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	332	348	332	348	0.00
30/04/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	854	825	854	825	0.00
30/04/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	252	264	252	264	0.00
30/04/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1173	1141	1173	1141	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1192	1219	1192	1219	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	330	317	330	317	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	520	532	520	532	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1458	1429	1458	1429	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	196	202	196	202	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3734	3699	3734	3699	0.00
30/04/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1282	1309	1282	1309	0.00
30/04/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	421	409	421	409	0.00
30/04/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	651	667	651	667	0.00
30/04/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1489	1467	1489	1467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	267	277	267	277	0.00
30/04/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	3806	3777	3806	3777	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1282	1315	1282	1315	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	271	262	271	262	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	553	566	553	566	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1341	1314	1341	1314	0.00
30/04/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1937	1976	1937	1976	0.00
30/04/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	40	37	40	37	0.00
30/04/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	1261	1296	1261	1296	0.00
30/04/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	164	157	164	157	0.00
30/04/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	450	470	450	470	0.00
30/04/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	571	547	571	547	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1464	1498	1464	1498	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	202	196	202	196	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	1539	1569	1539	1569	0.00
30/04/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	277	269	277	269	0.00
30/04/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	757	775	757	775	0.00
30/04/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1195	1175	1195	1175	0.00
30/04/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	627	643	627	643	0.00
30/04/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1566	1543	1566	1543	0.00
30/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	468	488	468	488	0.00
30/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	539	515	539	515	0.00
30/04/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	371	389	371	389	0.00
30/04/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	743	716	743	716	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1502	1537	1502	1537	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	190	184	190	184	0.00
30/04/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	663	679	663	679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1451	1429	1451	1429	0.00
30/04/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	298	309	298	309	0.00
30/04/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	3486	3458	3486	3458	0.00
30/04/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1983	2022	1983	2022	0.00
30/04/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	36	33	36	33	0.00
30/04/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	320	330	320	330	0.00
30/04/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1674	1641	1674	1641	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1540	1576	1540	1576	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	179	173	179	173	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	644	659	644	659	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1082	1057	1082	1057	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	210	216	210	216	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	3548	3514	3548	3514	0.00
30/04/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	1611	1643	1611	1643	0.00
30/04/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	250	242	250	242	0.00
30/04/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	787	806	787	806	0.00
30/04/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1125	1105	1125	1105	0.00
30/04/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	757	775	757	775	0.00
30/04/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1195	1175	1195	1175	0.00
30/04/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	293	304	293	304	0.00
30/04/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	3532	3503	3532	3503	0.00
30/04/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1891	1930	1891	1930	0.00
30/04/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	45	41	45	41	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1223	1258	1223	1258	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	177	169	177	169	0.00
30/04/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	856	883	856	883	0.00
30/04/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	410	394	410	394	0.00
30/04/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	305	315	305	315	0.00
30/04/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	1759	1726	1759	1726	0.00
30/04/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	120	127	120	127	0.00
30/04/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	3674	3638	3674	3638	0.00
30/04/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1891	1930	1891	1930	0.00
30/04/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	45	41	45	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	2029	2069	2029	2069	0.00
30/04/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	33	30	33	30	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	386	404	386	404	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	707	681	707	681	0.00
30/04/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	358	375	358	375	0.00
30/04/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	779	752	779	752	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1579	1615	1579	1615	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	168	162	168	162	0.00
30/04/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1648	1680	1648	1680	0.00
30/04/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	236	229	236	229	0.00
30/04/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	802	822	802	822	0.00
30/04/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1091	1071	1091	1071	0.00
30/04/2009	\$ / R On 12-June-09	3.30	Call	Currency Future	5247	5291	5247	5291	0.00
30/04/2009	\$ / R On 12-June-09	3.30	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	4.80	Call	Currency Future	3747	3791	3747	3791	0.00
30/04/2009	\$ / R On 12-June-09	4.80	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	6.30	Call	Currency Future	2248	2292	2248	2292	0.00
30/04/2009	\$ / R On 12-June-09	6.30	Put	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	7.80	Call	Currency Future	783	823	783	823	0.00
30/04/2009	\$ / R On 12-June-09	7.80	Put	Currency Future	36	33	36	33	0.00
30/04/2009	\$ / R On 12-June-09	12.30	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	12.30	Put	Currency Future	3755	3711	3755	3711	0.00
30/04/2009	\$ / R On 12-June-09	13.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	13.80	Put	Currency Future	5253	5209	5253	5209	0.00
30/04/2009	\$ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	15.30	Put	Currency Future	6753	6709	6753	6709	0.00
30/04/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	5246	5289	5246	5289	0.00
30/04/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	3752	3795	3752	3795	0.00
30/04/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	6	6	6	6	0.00
30/04/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	2272	2313	2272	2313	0.00
30/04/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	26	24	26	24	0.00
30/04/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	31	20	31	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	6785	6731	6785	6731	0.00
30/04/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	5278	5323	5278	5323	0.00
30/04/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	3778	3823	3778	3823	0.00
30/04/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	2286	2330	2286	2330	0.00
30/04/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	7	7	7	7	0.00
30/04/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	928	963	928	963	0.00
30/04/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	150	140	150	140	0.00
30/04/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	22	24	22	24	0.00
30/04/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	3743	3701	3743	3701	0.00
30/04/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	4	5	4	5	0.00
30/04/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	5226	5182	5226	5182	0.00
30/04/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	6722	6678	6722	6678	0.00
30/04/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	5262	5303	5262	5303	0.00
30/04/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3774	3816	3774	3816	0.00
30/04/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	13	13	13	13	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	2316	2356	2316	2356	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	54	54	54	54	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	184	189	184	189	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3922	3886	3922	3886	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	42	44	42	44	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	6780	6742	6780	6742	0.00
30/04/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	5262	5301	5262	5301	0.00
30/04/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3781	3820	3781	3820	0.00
30/04/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	19	20	19	20	0.00
30/04/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	2347	2384	2347	2384	0.00
30/04/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	85	84	85	84	0.00
30/04/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	1229	1255	1229	1255	0.00
30/04/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	468	455	468	455	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	406	417	406	417	0.00
30/04/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	2644	2617	2644	2617	0.00
30/04/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	136	142	136	142	0.00
30/04/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	5375	5342	5375	5342	0.00
30/04/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	71	74	71	74	0.00
30/04/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	6809	6774	6809	6774	0.00
30/04/2009	\$ / R On 12-June-09	3.05	Call	Currency Future	5497	5541	5497	5541	0.00
30/04/2009	\$ / R On 12-June-09	3.05	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	4.55	Call	Currency Future	3997	4041	3997	4041	0.00
30/04/2009	\$ / R On 12-June-09	4.55	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	6.05	Call	Currency Future	2497	2541	2497	2541	0.00
30/04/2009	\$ / R On 12-June-09	6.05	Put	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	7.55	Call	Currency Future	1010	1054	1010	1054	0.00
30/04/2009	\$ / R On 12-June-09	7.55	Put	Currency Future	13	14	13	14	0.00
30/04/2009	\$ / R On 12-June-09	13.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	13.55	Put	Currency Future	5004	4960	5004	4960	0.00
30/04/2009	\$ / R On 12-June-09	15.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	15.05	Put	Currency Future	6503	6459	6503	6459	0.00
30/04/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	5496	5539	5496	5539	0.00
30/04/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	4000	4043	4000	4043	0.00
30/04/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	4	4	4	4	0.00
30/04/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	2517	2559	2517	2559	0.00
30/04/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	20	20	20	20	0.00
30/04/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	1186	1220	1186	1220	0.00
30/04/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	189	181	189	181	0.00
30/04/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	36	23	36	23	0.00
30/04/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	6540	6484	6540	6484	0.00
30/04/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	5478	5523	5478	5523	0.00
30/04/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3978	4023	3978	4023	0.00
30/04/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	2482	2527	2482	2527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	4	4	4	4	0.00
30/04/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	1081	1119	1081	1119	0.00
30/04/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	103	96	103	96	0.00
30/04/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	27	30	27	30	0.00
30/04/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	3549	3507	3549	3507	0.00
30/04/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	5	6	5	6	0.00
30/04/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5027	4983	5027	4983	0.00
30/04/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	6523	6478	6523	6478	0.00
30/04/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	5512	5553	5512	5553	0.00
30/04/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	4022	4062	4022	4062	0.00
30/04/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	10	10	10	10	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	2553	2593	2553	2593	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	41	41	41	41	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	48	50	48	50	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	6536	6498	6536	6498	0.00
30/04/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	5512	5551	5512	5551	0.00
30/04/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	4028	4067	4028	4067	0.00
30/04/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	16	17	16	17	0.00
30/04/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	2574	2613	2574	2613	0.00
30/04/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	62	62	62	62	0.00
30/04/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	442	454	442	454	0.00
30/04/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2431	2404	2431	2404	0.00
30/04/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	271	281	271	281	0.00
30/04/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	3760	3731	3760	3731	0.00
30/04/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	152	158	152	158	0.00
30/04/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5140	5108	5140	5108	0.00
30/04/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	79	83	79	83	0.00
30/04/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	6567	6532	6567	6532	0.00
30/04/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	5528	5573	5528	5573	0.00
30/04/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	4028	4073	4028	4073	0.00
30/04/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	2532	2576	2532	2576	0.00
30/04/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	3	3	3	3	0.00
30/04/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	1121	1159	1121	1159	0.00
30/04/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	93	86	93	86	0.00
30/04/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	28	32	28	32	0.00
30/04/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	3500	3459	3500	3459	0.00
30/04/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	5	6	5	6	0.00
30/04/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	4977	4933	4977	4933	0.00
30/04/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	6473	6428	6473	6428	0.00
30/04/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	405	435	405	435	0.00
30/04/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	158	144	158	144	0.00
30/04/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	1541	1578	1541	1578	0.00
30/04/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	95	89	95	89	0.00
30/04/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	1086	1119	1086	1119	0.00
30/04/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	240	230	240	230	0.00
30/04/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	759	783	759	783	0.00
30/04/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	513	494	513	494	0.00
30/04/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	106	114	106	114	0.00
30/04/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	3960	3925	3960	3925	0.00
30/04/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	594	620	594	620	0.00
30/04/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	366	347	366	347	0.00
30/04/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	433	452	433	452	0.00
30/04/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	604	579	604	579	0.00
30/04/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	401	419	401	419	0.00
30/04/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	672	646	672	646	0.00
30/04/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	299	313	299	313	0.00
30/04/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	970	940	970	940	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1740	1777	1740	1777	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	128	124	128	124	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	721	739	721	739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	909	886	909	886	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	689	706	689	706	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	977	953	977	953	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	577	591	577	591	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1265	1238	1265	1238	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	230	236	230	236	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3318	3284	3318	3284	0.00
30/04/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1839	1873	1839	1873	0.00
30/04/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	178	173	178	173	0.00
30/04/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	818	838	818	838	0.00
30/04/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1057	1038	1057	1038	0.00
30/04/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	728	746	728	746	0.00
30/04/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1266	1246	1266	1246	0.00
30/04/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	333	344	333	344	0.00
30/04/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3171	3144	3171	3144	0.00
30/04/2009	\$ / R On 12-June-09	4.75	Call	Currency Future	3797	3841	3797	3841	0.00
30/04/2009	\$ / R On 12-June-09	4.75	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	5.75	Call	Currency Future	2797	2841	2797	2841	0.00
30/04/2009	\$ / R On 12-June-09	5.75	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	1799	1844	1799	1844	0.00
30/04/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	3	3	3	3	0.00
30/04/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	827	868	827	868	0.00
30/04/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	30	27	30	27	0.00
30/04/2009	\$ / R On 12-June-09	12.75	Call	Currency Future	1	1	1	1	0.00
30/04/2009	\$ / R On 12-June-09	12.75	Put	Currency Future	4204	4160	4204	4160	0.00
30/04/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3802	3844	3802	3844	0.00
30/04/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	5	5	5	5	0.00
30/04/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2812	2854	2812	2854	0.00
30/04/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	15	15	15	15	0.00
30/04/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1846	1885	1846	1885	0.00
30/04/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	50	46	50	46	0.00
30/04/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1800	1843	1800	1843	0.00
30/04/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	21	20	21	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	1333	1373	1333	1373	0.00
30/04/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	55	50	55	50	0.00
30/04/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	619	645	619	645	0.00
30/04/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	340	322	340	322	0.00
30/04/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3824	3865	3824	3865	0.00
30/04/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	12	12	12	12	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2841	2882	2841	2882	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	29	29	29	29	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1908	1945	1908	1945	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	96	93	96	93	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	221	228	221	228	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3410	3375	3410	3375	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	153	159	153	159	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4342	4307	4342	4307	0.00
30/04/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3830	3870	3830	3870	0.00
30/04/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	19	19	19	19	0.00
30/04/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2854	2893	2854	2893	0.00
30/04/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	42	43	42	43	0.00
30/04/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1960	1994	1960	1994	0.00
30/04/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	148	144	148	144	0.00
30/04/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	413	424	413	424	0.00
30/04/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	2601	2574	2601	2574	0.00
30/04/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	215	223	215	223	0.00
30/04/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4403	4373	4403	4373	0.00
30/04/2009	\$ / R On 12-June-09	4.60	Call	Currency Future	3947	0	3947	0	0.00
30/04/2009	\$ / R On 12-June-09	4.60	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	5.60	Call	Currency Future	2947	0	2947	0	0.00
30/04/2009	\$ / R On 12-June-09	5.60	Put	Currency Future	0	0	0	0	0.00
30/04/2009	\$ / R On 12-June-09	6.60	Call	Currency Future	1949	0	1949	0	0.00
30/04/2009	\$ / R On 12-June-09	6.60	Put	Currency Future	2	0	2	0	0.00
30/04/2009	\$ / R On 12-June-09	7.60	Call	Currency Future	963	0	963	0	0.00
30/04/2009	\$ / R On 12-June-09	7.60	Put	Currency Future	17	0	17	0	0.00
30/04/2009	\$ / R On 12-June-09	12.60	Call	Currency Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	12.60	Put	Currency Future	4054	0	4054	0	0.00
30/04/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	3009	0	3009	0	0.00
30/04/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	13	0	13	0	0.00
30/04/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1995	0	1995	0	0.00
30/04/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	16	0	16	0	0.00
30/04/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	1512	0	1512	0	0.00
30/04/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	34	0	34	0	0.00
30/04/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	726	0	726	0	0.00
30/04/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	248	0	248	0	0.00
30/04/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3972	0	3972	0	0.00
30/04/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	11	0	11	0	0.00
30/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2986	0	2986	0	0.00
30/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	24	0	24	0	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	2038	0	2038	0	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	76	0	76	0	0.00
30/04/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	3043	0	3043	0	0.00
30/04/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	32	0	32	0	0.00
30/04/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	2126	0	2126	0	0.00
30/04/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	114	0	114	0	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	905	0	905	0	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	893	0	893	0	0.00
30/04/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	318	0	318	0	0.00
30/04/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3306	0	3306	0	0.00
30/04/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	234	0	234	0	0.00
30/04/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4222	0	4222	0	0.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18,395.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3,517.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1,441.00
30/04/2009	£ / R On 12-June-09	12.70	Call	Currency Future	321	356	321	356	0.00
30/04/2009	£ / R On 12-June-09	12.70	Put	Currency Future	366	367	366	367	0.00
30/04/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1241	1261	1241	1261	0.00
30/04/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1251	1244	1251	1244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	12.90	Call	Currency Future	628	668	628	668	0.00
30/04/2009	£ / R On 14-September-09	12.90	Put	Currency Future	676	682	676	682	0.00
30/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	852	878	852	878	0.00
30/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	925	918	925	918	0.00
30/04/2009	£ / R On 12-June-09	12.85	Call	Currency Future	269	300	269	300	0.00
30/04/2009	£ / R On 12-June-09	12.85	Put	Currency Future	464	462	464	462	0.00
30/04/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1188	1209	1188	1209	0.00
30/04/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1348	1341	1348	1341	0.00
30/04/2009	£ / R On 14-September-09	13.05	Call	Currency Future	575	613	575	613	0.00
30/04/2009	£ / R On 14-September-09	13.05	Put	Currency Future	773	776	773	776	0.00
30/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	817	841	817	841	0.00
30/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	990	982	990	982	0.00
30/04/2009	£ / R On 12-June-09	13.10	Call	Currency Future	204	230	204	230	0.00
30/04/2009	£ / R On 12-June-09	13.10	Put	Currency Future	649	641	649	641	0.00
30/04/2009	£ / R On 14-June-10	13.80	Call	Currency Future	1090	1110	1090	1110	0.00
30/04/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1550	1542	1550	1542	0.00
30/04/2009	£ / R On 14-September-09	13.30	Call	Currency Future	499	533	499	533	0.00
30/04/2009	£ / R On 14-September-09	13.30	Put	Currency Future	947	946	947	946	0.00
30/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	712	734	712	734	0.00
30/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1185	1175	1185	1175	0.00
30/04/2009	£ / R On 12-June-09	13.20	Call	Currency Future	184	207	184	207	0.00
30/04/2009	£ / R On 12-June-09	13.20	Put	Currency Future	729	718	729	718	0.00
30/04/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1060	1079	1060	1079	0.00
30/04/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1620	1611	1620	1611	0.00
30/04/2009	£ / R On 14-September-09	13.40	Call	Currency Future	472	504	472	504	0.00
30/04/2009	£ / R On 14-September-09	13.40	Put	Currency Future	1020	1018	1020	1018	0.00
30/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	674	696	674	696	0.00
30/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1247	1236	1247	1236	0.00
30/04/2009	£ / R On 12-June-09	13.40	Call	Currency Future	146	169	146	169	0.00
30/04/2009	£ / R On 12-June-09	13.40	Put	Currency Future	891	880	891	880	0.00
30/04/2009	£ / R On 14-June-10	14.10	Call	Currency Future	1003	1021	1003	1021	0.00
30/04/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1762	1753	1762	1753	0.00
30/04/2009	£ / R On 14-September-09	13.60	Call	Currency Future	419	453	419	453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	13.60	Put	Currency Future	1167	1167	1167	1167	0.00
30/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 12-June-09	13.35	Call	Currency Future	158	178	158	178	0.00
30/04/2009	£ / R On 12-June-09	13.35	Put	Currency Future	852	839	852	839	0.00
30/04/2009	£ / R On 14-June-10	14.00	Call	Currency Future	1031	1050	1031	1050	0.00
30/04/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1690	1682	1690	1682	0.00
30/04/2009	£ / R On 14-September-09	13.55	Call	Currency Future	435	465	435	465	0.00
30/04/2009	£ / R On 14-September-09	13.55	Put	Currency Future	1133	1129	1133	1129	0.00
30/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	638	659	638	659	0.00
30/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1311	1300	1311	1300	0.00
30/04/2009	£ / R On 12-June-09	13.45	Call	Currency Future	135	157	135	157	0.00
30/04/2009	£ / R On 12-June-09	13.45	Put	Currency Future	930	918	930	918	0.00
30/04/2009	£ / R On 14-June-10	14.15	Call	Currency Future	989	1007	989	1007	0.00
30/04/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1799	1789	1799	1789	0.00
30/04/2009	£ / R On 14-September-09	13.65	Call	Currency Future	403	437	403	437	0.00
30/04/2009	£ / R On 14-September-09	13.65	Put	Currency Future	1201	1201	1201	1201	0.00
30/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	587	607	587	607	0.00
30/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1410	1397	1410	1397	0.00
30/04/2009	£ / R On 12-June-09	13.90	Call	Currency Future	63	78	63	78	0.00
30/04/2009	£ / R On 12-June-09	13.90	Put	Currency Future	1308	1289	1308	1289	0.00
30/04/2009	£ / R On 14-June-10	14.60	Call	Currency Future	877	893	877	893	0.00
30/04/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2137	2126	2137	2126	0.00
30/04/2009	£ / R On 14-September-09	14.10	Call	Currency Future	282	312	282	312	0.00
30/04/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1530	1525	1530	1525	0.00
30/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	452	470	452	470	0.00
30/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1725	1710	1725	1710	0.00
30/04/2009	£ / R On 12-June-09	13.60	Call	Currency Future	106	126	106	126	0.00
30/04/2009	£ / R On 12-June-09	13.60	Put	Currency Future	1051	1037	1051	1037	0.00
30/04/2009	£ / R On 14-June-10	14.35	Call	Currency Future	937	954	937	954	0.00
30/04/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1947	1936	1947	1936	0.00
30/04/2009	£ / R On 14-September-09	13.80	Call	Currency Future	359	392	359	392	0.00
30/04/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1307	1305	1307	1305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	539	558	539	558	0.00
30/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1512	1498	1512	1498	0.00
30/04/2009	£ / R On 12-June-09	13.65	Call	Currency Future	98	116	98	116	0.00
30/04/2009	£ / R On 12-June-09	13.65	Put	Currency Future	1092	1078	1092	1078	0.00
30/04/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1223	1244	1223	1244	11,194.00
30/04/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1283	1277	1283	1277	0.00
30/04/2009	£ / R On 14-June-10	17.50	Call	Currency Future	440	446	440	446	11,194.00
30/04/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4599	4578	4599	4578	0.00
30/04/2009	£ / R On 14-September-09	13.90	Call	Currency Future	332	363	332	363	0.00
30/04/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1380	1377	1380	1377	0.00
30/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	523	542	523	542	0.00
30/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1546	1533	1546	1533	0.00
30/04/2009	£ / R On 12-June-09	13.70	Call	Currency Future	90	108	90	108	0.00
30/04/2009	£ / R On 12-June-09	13.70	Put	Currency Future	1135	1119	1135	1119	0.00
30/04/2009	£ / R On 14-September-09	13.85	Call	Currency Future	345	377	345	377	0.00
30/04/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1343	1341	1343	1341	0.00
30/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	523	542	523	542	0.00
30/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1546	1533	1546	1533	0.00
30/04/2009	£ / R On 14-September-09	13.90	Call	Currency Future	332	363	332	363	0.00
30/04/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1380	1377	1380	1377	0.00
30/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	508	527	508	527	0.00
30/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1581	1567	1581	1567	0.00
30/04/2009	£ / R On 12-June-09	13.85	Call	Currency Future	69	85	69	85	0.00
30/04/2009	£ / R On 12-June-09	13.85	Put	Currency Future	1264	1246	1264	1246	0.00
30/04/2009	£ / R On 14-September-09	14.05	Call	Currency Future	294	324	294	324	0.00
30/04/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1492	1488	1492	1488	0.00
30/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	466	484	466	484	0.00
30/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1689	1674	1689	1674	0.00
30/04/2009	£ / R On 12-June-09	14.05	Call	Currency Future	48	61	48	61	0.00
30/04/2009	£ / R On 12-June-09	14.05	Put	Currency Future	1443	1422	1443	1422	0.00
30/04/2009	£ / R On 14-September-09	14.25	Call	Currency Future	250	277	250	277	0.00
30/04/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1647	1641	1647	1641	0.00
30/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	413	430	413	430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1836	1820	1836	1820	0.00
30/04/2009	£ / R On 12-June-09	13.95	Call	Currency Future	58	72	58	72	0.00
30/04/2009	£ / R On 12-June-09	13.95	Put	Currency Future	1353	1333	1353	1333	0.00
30/04/2009	£ / R On 14-September-09	14.20	Call	Currency Future	260	288	260	288	0.00
30/04/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1608	1602	1608	1602	0.00
30/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	439	456	439	456	0.00
30/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1762	1746	1762	1746	0.00
30/04/2009	£ / R On 12-June-09	13.90	Call	Currency Future	63	78	63	78	0.00
30/04/2009	£ / R On 12-June-09	13.90	Put	Currency Future	1308	1289	1308	1289	0.00
30/04/2009	£ / R On 14-September-09	14.10	Call	Currency Future	282	312	282	312	0.00
30/04/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1530	1525	1530	1525	0.00
30/04/2009	£ / R On 12-June-09	14.00	Call	Currency Future	53	66	53	66	0.00
30/04/2009	£ / R On 12-June-09	14.00	Put	Currency Future	1398	1377	1398	1377	0.00
30/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 12-June-09	14.15	Call	Currency Future	40	51	40	51	0.00
30/04/2009	£ / R On 12-June-09	14.15	Put	Currency Future	1535	1512	1535	1512	0.00
30/04/2009	£ / R On 14-September-09	14.35	Call	Currency Future	229	256	229	256	0.00
30/04/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1727	1719	1727	1719	0.00
30/04/2009	£ / R On 12-June-09	14.20	Call	Currency Future	36	47	36	47	0.00
30/04/2009	£ / R On 12-June-09	14.20	Put	Currency Future	1581	1558	1581	1558	0.00
30/04/2009	£ / R On 14-September-09	14.45	Call	Currency Future	211	236	211	236	0.00
30/04/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1809	1800	1809	1800	0.00
30/04/2009	£ / R On 12-June-09	14.25	Call	Currency Future	33	43	33	43	0.00
30/04/2009	£ / R On 12-June-09	14.25	Put	Currency Future	1628	1604	1628	1604	0.00
30/04/2009	£ / R On 14-September-09	14.50	Call	Currency Future	202	226	202	226	0.00
30/04/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1850	1840	1850	1840	0.00
30/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	401	417	401	417	0.00
30/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1874	1858	1874	1858	0.00
30/04/2009	£ / R On 12-June-09	14.30	Call	Currency Future	30	39	30	39	0.00
30/04/2009	£ / R On 12-June-09	14.30	Put	Currency Future	1675	1650	1675	1650	0.00
30/04/2009	£ / R On 12-June-09	14.10	Call	Currency Future	44	56	44	56	0.00
30/04/2009	£ / R On 12-June-09	14.10	Put	Currency Future	1489	1467	1489	1467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	14.30	Call	Currency Future	239	266	239	266	0.00
30/04/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1687	1680	1687	1680	0.00
30/04/2009	£ / R On 12-June-09	14.65	Call	Currency Future	15	20	15	20	0.00
30/04/2009	£ / R On 12-June-09	14.65	Put	Currency Future	2009	1981	2009	1981	0.00
30/04/2009	£ / R On 14-September-09	14.85	Call	Currency Future	148	169	148	169	0.00
30/04/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2146	2133	2146	2133	0.00
30/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	313	327	313	327	0.00
30/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2186	2168	2186	2168	0.00
30/04/2009	£ / R On 12-June-09	14.90	Call	Currency Future	8	12	8	12	0.00
30/04/2009	£ / R On 12-June-09	14.90	Put	Currency Future	2253	2223	2253	2223	0.00
30/04/2009	£ / R On 14-September-09	15.10	Call	Currency Future	118	136	118	136	0.00
30/04/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2366	2350	2366	2350	0.00
30/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	323	338	323	338	0.00
30/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2146	2128	2146	2128	0.00
30/04/2009	£ / R On 12-June-09	15.40	Call	Currency Future	3	4	3	4	0.00
30/04/2009	£ / R On 12-June-09	15.40	Put	Currency Future	2747	2715	2747	2715	0.00
30/04/2009	£ / R On 14-September-09	15.60	Call	Currency Future	73	86	73	86	0.00
30/04/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2821	2800	2821	2800	0.00
30/04/2009	£ / R On 12-June-09	15.10	Call	Currency Future	5	8	5	8	0.00
30/04/2009	£ / R On 12-June-09	15.10	Put	Currency Future	2450	2419	2450	2419	0.00
30/04/2009	£ / R On 14-September-09	15.35	Call	Currency Future	93	109	93	109	0.00
30/04/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2591	2572	2591	2572	0.00
30/04/2009	£ / R On 12-June-09	15.00	Call	Currency Future	7	10	7	10	0.00
30/04/2009	£ / R On 12-June-09	15.00	Put	Currency Future	2352	2321	2352	2321	0.00
30/04/2009	£ / R On 14-September-09	15.25	Call	Currency Future	102	119	102	119	0.00
30/04/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2500	2483	2500	2483	0.00
30/04/2009	£ / R On 12-June-09	15.05	Call	Currency Future	6	9	6	9	0.00
30/04/2009	£ / R On 12-June-09	15.05	Put	Currency Future	2401	2370	2401	2370	0.00
30/04/2009	£ / R On 12-June-09	14.90	Call	Currency Future	8	12	8	12	0.00
30/04/2009	£ / R On 12-June-09	14.90	Put	Currency Future	2253	2223	2253	2223	0.00
30/04/2009	£ / R On 14-September-09	15.15	Call	Currency Future	112	130	112	130	0.00
30/04/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2410	2394	2410	2394	0.00
30/04/2009	£ / R On 14-September-09	14.85	Call	Currency Future	148	169	148	169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2146	2133	2146	2133	0.00
30/04/2009	£ / R On 12-June-09	14.40	Call	Currency Future	25	32	25	32	0.00
30/04/2009	£ / R On 12-June-09	14.40	Put	Currency Future	1769	1743	1769	1743	0.00
30/04/2009	£ / R On 14-September-09	14.60	Call	Currency Future	185	208	185	208	0.00
30/04/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1933	1922	1933	1922	0.00
30/04/2009	£ / R On 12-June-09	14.55	Call	Currency Future	18	24	18	24	0.00
30/04/2009	£ / R On 12-June-09	14.55	Put	Currency Future	1913	1885	1913	1885	0.00
30/04/2009	£ / R On 14-September-09	14.75	Call	Currency Future	162	184	162	184	0.00
30/04/2009	£ / R On 14-September-09	14.75	Put	Currency Future	2060	2048	2060	2048	0.00
30/04/2009	£ / R On 12-June-09	14.70	Call	Currency Future	13	18	13	18	0.00
30/04/2009	£ / R On 12-June-09	14.70	Put	Currency Future	2058	2029	2058	2029	0.00
30/04/2009	£ / R On 14-September-09	15.10	Call	Currency Future	118	136	118	136	0.00
30/04/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2366	2350	2366	2350	0.00
30/04/2009	£ / R On 12-June-09	14.80	Call	Currency Future	11	15	11	15	0.00
30/04/2009	£ / R On 12-June-09	14.80	Put	Currency Future	2155	2126	2155	2126	0.00
30/04/2009	£ / R On 14-September-09	15.00	Call	Currency Future	129	148	129	148	0.00
30/04/2009	£ / R On 14-September-09	15.00	Put	Currency Future	2277	2262	2277	2262	0.00
30/04/2009	£ / R On 14-September-09	14.90	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 12-June-09	14.85	Call	Currency Future	9	13	9	13	0.00
30/04/2009	£ / R On 12-June-09	14.85	Put	Currency Future	2204	2175	2204	2175	0.00
30/04/2009	£ / R On 14-September-09	15.05	Call	Currency Future	123	142	123	142	0.00
30/04/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2321	2306	2321	2306	0.00
30/04/2009	£ / R On 12-June-09	14.95	Call	Currency Future	8	11	8	11	0.00
30/04/2009	£ / R On 12-June-09	14.95	Put	Currency Future	2302	2272	2302	2272	0.00
30/04/2009	£ / R On 12-June-09	14.65	Call	Currency Future	15	20	15	20	0.00
30/04/2009	£ / R On 12-June-09	14.65	Put	Currency Future	2009	1981	2009	1981	0.00
30/04/2009	£ / R On 12-June-09	14.75	Call	Currency Future	12	16	12	16	0.00
30/04/2009	£ / R On 12-June-09	14.75	Put	Currency Future	2107	2078	2107	2078	0.00
30/04/2009	£ / R On 14-September-09	14.95	Call	Currency Future	135	155	135	155	0.00
30/04/2009	£ / R On 14-September-09	14.95	Put	Currency Future	2233	2219	2233	2219	0.00
30/04/2009	£ / R On 12-June-09	14.60	Call	Currency Future	16	22	16	22	0.00
30/04/2009	£ / R On 12-June-09	14.60	Put	Currency Future	1961	1933	1961	1933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	14.80	Call	Currency Future	155	176	155	176	0.00
30/04/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2103	2090	2103	2090	0.00
30/04/2009	£ / R On 14-September-09	14.90	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	15.30	Call	Currency Future	98	114	98	114	0.00
30/04/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2546	2527	2546	2527	0.00
30/04/2009	£ / R On 14-September-09	15.20	Call	Currency Future	107	124	107	124	0.00
30/04/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2455	2438	2455	2438	0.00
30/04/2009	£ / R On 12-June-09	14.60	Call	Currency Future	16	22	16	22	0.00
30/04/2009	£ / R On 12-June-09	14.60	Put	Currency Future	1961	1933	1961	1933	0.00
30/04/2009	£ / R On 12-June-09	14.50	Call	Currency Future	20	27	20	27	0.00
30/04/2009	£ / R On 12-June-09	14.50	Put	Currency Future	1865	1838	1865	1838	0.00
30/04/2009	£ / R On 14-September-09	14.70	Call	Currency Future	169	192	169	192	0.00
30/04/2009	£ / R On 14-September-09	14.70	Put	Currency Future	2017	2005	2017	2005	0.00
30/04/2009	£ / R On 12-June-09	14.35	Call	Currency Future	27	35	27	35	0.00
30/04/2009	£ / R On 12-June-09	14.35	Put	Currency Future	1722	1697	1722	1697	0.00
30/04/2009	£ / R On 12-June-09	14.45	Call	Currency Future	22	29	22	29	0.00
30/04/2009	£ / R On 12-June-09	14.45	Put	Currency Future	1817	1791	1817	1791	0.00
30/04/2009	£ / R On 14-September-09	15.35	Call	Currency Future	93	109	93	109	0.00
30/04/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2591	2572	2591	2572	0.00
30/04/2009	£ / R On 12-June-09	15.35	Call	Currency Future	3	5	3	5	0.00
30/04/2009	£ / R On 12-June-09	15.35	Put	Currency Future	2698	2666	2698	2666	0.00
30/04/2009	£ / R On 14-September-09	15.60	Call	Currency Future	73	86	73	86	0.00
30/04/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2821	2800	2821	2800	0.00
30/04/2009	£ / R On 12-June-09	15.15	Call	Currency Future	5	7	5	7	0.00
30/04/2009	£ / R On 12-June-09	15.15	Put	Currency Future	2500	2468	2500	2468	0.00
30/04/2009	£ / R On 14-September-09	15.45	Call	Currency Future	85	99	85	99	0.00
30/04/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2682	2663	2682	2663	0.00
30/04/2009	£ / R On 12-June-09	15.35	Call	Currency Future	3	5	3	5	0.00
30/04/2009	£ / R On 12-June-09	15.35	Put	Currency Future	2698	2666	2698	2666	0.00
30/04/2009	£ / R On 14-September-09	15.65	Call	Currency Future	70	82	70	82	0.00
30/04/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2867	2846	2867	2846	0.00
30/04/2009	£ / R On 12-June-09	15.05	Call	Currency Future	6	9	6	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	15.05	Put	Currency Future	2401	2370	2401	2370	0.00
30/04/2009	£ / R On 12-June-09	15.45	Call	Currency Future	2	4	2	4	0.00
30/04/2009	£ / R On 12-June-09	15.45	Put	Currency Future	2797	2765	2797	2765	0.00
30/04/2009	£ / R On 14-September-09	15.70	Call	Currency Future	66	79	66	79	0.00
30/04/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2914	2892	2914	2892	0.00
30/04/2009	£ / R On 12-June-09	15.25	Call	Currency Future	4	6	4	6	0.00
30/04/2009	£ / R On 12-June-09	15.25	Put	Currency Future	2599	2567	2599	2567	0.00
30/04/2009	£ / R On 14-September-09	15.50	Call	Currency Future	81	95	81	95	0.00
30/04/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2728	2708	2728	2708	0.00
30/04/2009	£ / R On 12-June-09	14.15	Call	Currency Future	40	51	40	51	0.00
30/04/2009	£ / R On 12-June-09	14.15	Put	Currency Future	1535	1512	1535	1512	0.00
30/04/2009	£ / R On 14-September-09	14.40	Call	Currency Future	220	246	220	246	0.00
30/04/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1768	1759	1768	1759	0.00
30/04/2009	£ / R On 12-June-09	14.85	Call	Currency Future	9	13	9	13	0.00
30/04/2009	£ / R On 12-June-09	14.85	Put	Currency Future	2204	2175	2204	2175	0.00
30/04/2009	£ / R On 12-June-09	15.20	Call	Currency Future	4	6	4	6	0.00
30/04/2009	£ / R On 12-June-09	15.20	Put	Currency Future	2549	2518	2549	2518	0.00
30/04/2009	£ / R On 14-September-09	15.80	Call	Currency Future	60	72	60	72	0.00
30/04/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3008	2985	3008	2985	0.00
30/04/2009	£ / R On 12-June-09	15.55	Call	Currency Future	2	3	2	3	0.00
30/04/2009	£ / R On 12-June-09	15.55	Put	Currency Future	2897	2864	2897	2864	0.00
30/04/2009	£ / R On 12-June-09	15.90	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	15.90	Put	Currency Future	3246	3212	3246	3212	0.00
30/04/2009	£ / R On 12-June-09	16.15	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.15	Put	Currency Future	3495	3462	3495	3462	0.00
30/04/2009	£ / R On 12-June-09	15.85	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	15.85	Put	Currency Future	3196	3163	3196	3163	0.00
30/04/2009	£ / R On 12-June-09	15.65	Call	Currency Future	1	2	1	2	0.00
30/04/2009	£ / R On 12-June-09	15.65	Put	Currency Future	2996	2963	2996	2963	0.00
30/04/2009	£ / R On 12-June-09	15.70	Call	Currency Future	1	2	1	2	0.00
30/04/2009	£ / R On 12-June-09	15.70	Put	Currency Future	3046	3013	3046	3013	0.00
30/04/2009	£ / R On 12-June-09	15.60	Call	Currency Future	2	3	2	3	0.00
30/04/2009	£ / R On 12-June-09	15.60	Put	Currency Future	2946	2914	2946	2914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	15.75	Call	Currency Future	1	2	1	2	0.00
30/04/2009	£ / R On 12-June-09	15.75	Put	Currency Future	3096	3063	3096	3063	0.00
30/04/2009	£ / R On 12-June-09	15.60	Call	Currency Future	2	3	2	3	0.00
30/04/2009	£ / R On 12-June-09	15.60	Put	Currency Future	2946	2914	2946	2914	0.00
30/04/2009	£ / R On 12-June-09	16.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.35	Put	Currency Future	3695	3662	3695	3662	0.00
30/04/2009	£ / R On 12-June-09	16.00	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	16.00	Put	Currency Future	3345	3312	3345	3312	0.00
30/04/2009	£ / R On 12-June-09	16.10	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.10	Put	Currency Future	3445	3412	3445	3412	0.00
30/04/2009	£ / R On 12-June-09	16.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.50	Put	Currency Future	3845	3811	3845	3811	0.00
30/04/2009	£ / R On 12-June-09	16.20	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.20	Put	Currency Future	3545	3512	3545	3512	0.00
30/04/2009	£ / R On 12-June-09	16.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.40	Put	Currency Future	3745	3711	3745	3711	0.00
30/04/2009	£ / R On 12-June-09	16.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.60	Put	Currency Future	3945	3911	3945	3911	0.00
30/04/2009	£ / R On 12-June-09	16.70	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.70	Put	Currency Future	4045	4011	4045	4011	0.00
30/04/2009	£ / R On 12-June-09	16.75	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.75	Put	Currency Future	4095	4061	4095	4061	0.00
30/04/2009	£ / R On 12-June-09	16.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.45	Put	Currency Future	3795	3761	3795	3761	0.00
30/04/2009	£ / R On 12-June-09	16.25	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.25	Put	Currency Future	3595	3562	3595	3562	0.00
30/04/2009	£ / R On 12-June-09	16.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.80	Put	Currency Future	4145	4111	4145	4111	0.00
30/04/2009	£ / R On 12-June-09	17.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.15	Put	Currency Future	4495	4461	4495	4461	0.00
30/04/2009	£ / R On 12-June-09	17.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.05	Put	Currency Future	4395	4361	4395	4361	0.00
30/04/2009	£ / R On 12-June-09	17.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	17.50	Put	Currency Future	4845	4811	4845	4811	0.00
30/04/2009	£ / R On 12-June-09	17.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.80	Put	Currency Future	5145	5111	5145	5111	0.00
30/04/2009	£ / R On 12-June-09	18.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.40	Put	Currency Future	5745	5711	5745	5711	0.00
30/04/2009	£ / R On 12-June-09	19.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.00	Put	Currency Future	6345	6311	6345	6311	0.00
30/04/2009	£ / R On 12-June-09	19.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.15	Put	Currency Future	6495	6461	6495	6461	0.00
30/04/2009	£ / R On 12-June-09	18.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.80	Put	Currency Future	6145	6111	6145	6111	0.00
30/04/2009	£ / R On 12-June-09	18.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.35	Put	Currency Future	5695	5661	5695	5661	0.00
30/04/2009	£ / R On 12-June-09	18.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.25	Put	Currency Future	5595	5561	5595	5561	0.00
30/04/2009	£ / R On 12-June-09	18.75	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.75	Put	Currency Future	6095	6061	6095	6061	0.00
30/04/2009	£ / R On 12-June-09	17.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.25	Put	Currency Future	4595	4561	4595	4561	0.00
30/04/2009	£ / R On 12-June-09	16.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.30	Put	Currency Future	3645	3612	3645	3612	0.00
30/04/2009	£ / R On 12-June-09	15.80	Call	Currency Future	1	2	1	2	0.00
30/04/2009	£ / R On 12-June-09	15.80	Put	Currency Future	3146	3113	3146	3113	0.00
30/04/2009	£ / R On 12-June-09	15.10	Call	Currency Future	5	8	5	8	0.00
30/04/2009	£ / R On 12-June-09	15.10	Put	Currency Future	2450	2419	2450	2419	0.00
30/04/2009	£ / R On 12-June-09	15.30	Call	Currency Future	3	5	3	5	0.00
30/04/2009	£ / R On 12-June-09	15.30	Put	Currency Future	2648	2616	2648	2616	0.00
30/04/2009	£ / R On 12-June-09	15.40	Call	Currency Future	3	4	3	4	0.00
30/04/2009	£ / R On 12-June-09	15.40	Put	Currency Future	2747	2715	2747	2715	0.00
30/04/2009	£ / R On 12-June-09	15.50	Call	Currency Future	2	3	2	3	0.00
30/04/2009	£ / R On 12-June-09	15.50	Put	Currency Future	2847	2814	2847	2814	0.00
30/04/2009	£ / R On 12-June-09	14.80	Call	Currency Future	11	15	11	15	0.00
30/04/2009	£ / R On 12-June-09	14.80	Put	Currency Future	2155	2126	2155	2126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	15.30	Call	Currency Future	3	5	3	5	0.00
30/04/2009	£ / R On 12-June-09	15.30	Put	Currency Future	2648	2616	2648	2616	0.00
30/04/2009	£ / R On 12-June-09	15.15	Call	Currency Future	5	7	5	7	0.00
30/04/2009	£ / R On 12-June-09	15.15	Put	Currency Future	2500	2468	2500	2468	0.00
30/04/2009	£ / R On 12-June-09	15.55	Call	Currency Future	2	3	2	3	0.00
30/04/2009	£ / R On 12-June-09	15.55	Put	Currency Future	2897	2864	2897	2864	0.00
30/04/2009	£ / R On 12-June-09	15.80	Call	Currency Future	1	2	1	2	0.00
30/04/2009	£ / R On 12-June-09	15.80	Put	Currency Future	3146	3113	3146	3113	0.00
30/04/2009	£ / R On 12-June-09	15.90	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	15.90	Put	Currency Future	3246	3212	3246	3212	0.00
30/04/2009	£ / R On 12-June-09	15.65	Call	Currency Future	1	2	1	2	0.00
30/04/2009	£ / R On 12-June-09	15.65	Put	Currency Future	2996	2963	2996	2963	0.00
30/04/2009	£ / R On 12-June-09	16.20	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.20	Put	Currency Future	3545	3512	3545	3512	0.00
30/04/2009	£ / R On 12-June-09	15.90	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	15.90	Put	Currency Future	3246	3212	3246	3212	0.00
30/04/2009	£ / R On 12-June-09	16.10	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.10	Put	Currency Future	3445	3412	3445	3412	0.00
30/04/2009	£ / R On 12-June-09	15.95	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	15.95	Put	Currency Future	3295	3262	3295	3262	0.00
30/04/2009	£ / R On 12-June-09	16.05	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.05	Put	Currency Future	3395	3362	3395	3362	0.00
30/04/2009	£ / R On 12-June-09	16.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.40	Put	Currency Future	3745	3711	3745	3711	0.00
30/04/2009	£ / R On 12-June-09	16.00	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	16.00	Put	Currency Future	3345	3312	3345	3312	0.00
30/04/2009	£ / R On 12-June-09	16.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.30	Put	Currency Future	3645	3612	3645	3612	0.00
30/04/2009	£ / R On 12-June-09	16.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.60	Put	Currency Future	3945	3911	3945	3911	0.00
30/04/2009	£ / R On 12-June-09	16.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.80	Put	Currency Future	4145	4111	4145	4111	0.00
30/04/2009	£ / R On 12-June-09	16.70	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	16.70	Put	Currency Future	4045	4011	4045	4011	0.00
30/04/2009	£ / R On 12-June-09	16.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.90	Put	Currency Future	4245	4211	4245	4211	0.00
30/04/2009	£ / R On 12-June-09	17.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.00	Put	Currency Future	4345	4311	4345	4311	0.00
30/04/2009	£ / R On 12-June-09	16.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.90	Put	Currency Future	4245	4211	4245	4211	0.00
30/04/2009	£ / R On 12-June-09	17.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.10	Put	Currency Future	4445	4411	4445	4411	0.00
30/04/2009	£ / R On 12-June-09	16.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.55	Put	Currency Future	3895	3861	3895	3861	0.00
30/04/2009	£ / R On 12-June-09	16.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.65	Put	Currency Future	3995	3961	3995	3961	0.00
30/04/2009	£ / R On 12-June-09	16.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.85	Put	Currency Future	4195	4161	4195	4161	0.00
30/04/2009	£ / R On 12-June-09	16.95	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.95	Put	Currency Future	4295	4261	4295	4261	0.00
30/04/2009	£ / R On 12-June-09	16.15	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 12-June-09	16.15	Put	Currency Future	3495	3462	3495	3462	0.00
30/04/2009	£ / R On 12-June-09	16.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.35	Put	Currency Future	3695	3662	3695	3662	0.00
30/04/2009	£ / R On 12-June-09	16.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.85	Put	Currency Future	4195	4161	4195	4161	0.00
30/04/2009	£ / R On 12-June-09	17.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.35	Put	Currency Future	4695	4661	4695	4661	0.00
30/04/2009	£ / R On 12-June-09	17.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.45	Put	Currency Future	4795	4761	4795	4761	0.00
30/04/2009	£ / R On 12-June-09	17.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.55	Put	Currency Future	4895	4861	4895	4861	0.00
30/04/2009	£ / R On 12-June-09	17.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.65	Put	Currency Future	4995	4961	4995	4961	0.00
30/04/2009	£ / R On 12-June-09	18.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.45	Put	Currency Future	5795	5761	5795	5761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	18.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.55	Put	Currency Future	5895	5861	5895	5861	0.00
30/04/2009	£ / R On 12-June-09	18.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.65	Put	Currency Future	5995	5961	5995	5961	0.00
30/04/2009	£ / R On 12-June-09	18.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.85	Put	Currency Future	6195	6161	6195	6161	0.00
30/04/2009	£ / R On 12-June-09	18.95	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.95	Put	Currency Future	6295	6261	6295	6261	0.00
30/04/2009	£ / R On 12-June-09	19.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.05	Put	Currency Future	6395	6361	6395	6361	0.00
30/04/2009	£ / R On 12-June-09	17.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.85	Put	Currency Future	5195	5161	5195	5161	0.00
30/04/2009	£ / R On 12-June-09	17.95	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.95	Put	Currency Future	5295	5261	5295	5261	0.00
30/04/2009	£ / R On 12-June-09	18.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.05	Put	Currency Future	5395	5361	5395	5361	0.00
30/04/2009	£ / R On 12-June-09	18.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.15	Put	Currency Future	5495	5461	5495	5461	0.00
30/04/2009	£ / R On 12-June-09	17.95	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.95	Put	Currency Future	5295	5261	5295	5261	0.00
30/04/2009	£ / R On 12-June-09	18.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.15	Put	Currency Future	5495	5461	5495	5461	0.00
30/04/2009	£ / R On 12-June-09	18.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.45	Put	Currency Future	5795	5761	5795	5761	0.00
30/04/2009	£ / R On 12-June-09	18.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.65	Put	Currency Future	5995	5961	5995	5961	0.00
30/04/2009	£ / R On 12-June-09	18.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.50	Put	Currency Future	5845	5811	5845	5811	0.00
30/04/2009	£ / R On 12-June-09	18.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.60	Put	Currency Future	5945	5911	5945	5911	0.00
30/04/2009	£ / R On 12-June-09	18.70	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.70	Put	Currency Future	6045	6011	6045	6011	0.00
30/04/2009	£ / R On 12-June-09	18.90	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	18.90	Put	Currency Future	6245	6211	6245	6211	0.00
30/04/2009	£ / R On 12-June-09	19.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.10	Put	Currency Future	6445	6411	6445	6411	0.00
30/04/2009	£ / R On 12-June-09	19.20	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.20	Put	Currency Future	6545	6511	6545	6511	0.00
30/04/2009	£ / R On 12-June-09	18.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.85	Put	Currency Future	6195	6161	6195	6161	0.00
30/04/2009	£ / R On 12-June-09	19.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.05	Put	Currency Future	6395	6361	6395	6361	0.00
30/04/2009	£ / R On 12-June-09	19.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.25	Put	Currency Future	6595	6561	6595	6561	0.00
30/04/2009	£ / R On 12-June-09	19.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.35	Put	Currency Future	6695	6661	6695	6661	0.00
30/04/2009	£ / R On 12-June-09	19.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.45	Put	Currency Future	6795	6761	6795	6761	0.00
30/04/2009	£ / R On 12-June-09	19.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.55	Put	Currency Future	6895	6861	6895	6861	0.00
30/04/2009	£ / R On 12-June-09	18.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.90	Put	Currency Future	6245	6211	6245	6211	0.00
30/04/2009	£ / R On 12-June-09	19.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.30	Put	Currency Future	6645	6611	6645	6611	0.00
30/04/2009	£ / R On 12-June-09	19.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.40	Put	Currency Future	6745	6711	6745	6711	0.00
30/04/2009	£ / R On 12-June-09	17.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.40	Put	Currency Future	4745	4711	4745	4711	0.00
30/04/2009	£ / R On 12-June-09	17.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.60	Put	Currency Future	4945	4911	4945	4911	0.00
30/04/2009	£ / R On 12-June-09	17.70	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.70	Put	Currency Future	5045	5011	5045	5011	0.00
30/04/2009	£ / R On 12-June-09	17.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.90	Put	Currency Future	5245	5211	5245	5211	0.00
30/04/2009	£ / R On 12-June-09	18.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.00	Put	Currency Future	5345	5311	5345	5311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	18.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.10	Put	Currency Future	5445	5411	5445	5411	0.00
30/04/2009	£ / R On 12-June-09	18.20	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.20	Put	Currency Future	5545	5511	5545	5511	0.00
30/04/2009	£ / R On 12-June-09	17.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.10	Put	Currency Future	4445	4411	4445	4411	0.00
30/04/2009	£ / R On 12-June-09	17.20	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.20	Put	Currency Future	4545	4511	4545	4511	0.00
30/04/2009	£ / R On 12-June-09	17.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.30	Put	Currency Future	4645	4611	4645	4611	0.00
30/04/2009	£ / R On 12-June-09	17.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.40	Put	Currency Future	4745	4711	4745	4711	0.00
30/04/2009	£ / R On 12-June-09	17.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.90	Put	Currency Future	5245	5211	5245	5211	0.00
30/04/2009	£ / R On 12-June-09	16.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.65	Put	Currency Future	3995	3961	3995	3961	0.00
30/04/2009	£ / R On 12-June-09	17.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.15	Put	Currency Future	4495	4461	4495	4461	0.00
30/04/2009	£ / R On 12-June-09	17.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.05	Put	Currency Future	4395	4361	4395	4361	0.00
30/04/2009	£ / R On 12-June-09	17.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.35	Put	Currency Future	4695	4661	4695	4661	0.00
30/04/2009	£ / R On 12-June-09	17.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	17.55	Put	Currency Future	4895	4861	4895	4861	0.00
30/04/2009	£ / R On 12-June-09	16.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	16.45	Put	Currency Future	3795	3761	3795	3761	0.00
30/04/2009	£ / R On 12-June-09	15.85	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 12-June-09	15.85	Put	Currency Future	3196	3163	3196	3163	0.00
30/04/2009	£ / R On 14-September-09	14.65	Call	Currency Future	177	200	177	200	0.00
30/04/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1975	1964	1975	1964	0.00
30/04/2009	£ / R On 12-June-09	14.55	Call	Currency Future	18	24	18	24	0.00
30/04/2009	£ / R On 12-June-09	14.55	Put	Currency Future	1913	1885	1913	1885	0.00
30/04/2009	£ / R On 14-September-09	14.80	Call	Currency Future	155	176	155	176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2103	2090	2103	2090	0.00
30/04/2009	£ / R On 14-September-09	15.40	Call	Currency Future	89	104	89	104	0.00
30/04/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2637	2618	2637	2618	0.00
30/04/2009	£ / R On 14-September-09	14.30	Call	Currency Future	239	266	239	266	0.00
30/04/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1687	1680	1687	1680	0.00
30/04/2009	£ / R On 12-June-09	13.75	Call	Currency Future	83	99	83	99	0.00
30/04/2009	£ / R On 12-June-09	13.75	Put	Currency Future	1177	1161	1177	1161	0.00
30/04/2009	£ / R On 12-June-09	14.05	Call	Currency Future	48	61	48	61	0.00
30/04/2009	£ / R On 12-June-09	14.05	Put	Currency Future	1443	1422	1443	1422	0.00
30/04/2009	£ / R On 14-September-09	14.00	Call	Currency Future	306	337	306	337	0.00
30/04/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1454	1450	1454	1450	0.00
30/04/2009	£ / R On 12-June-09	13.80	Call	Currency Future	76	92	76	92	0.00
30/04/2009	£ / R On 12-June-09	13.80	Put	Currency Future	1220	1203	1220	1203	0.00
30/04/2009	£ / R On 14-September-09	13.95	Call	Currency Future	319	350	319	350	0.00
30/04/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1417	1413	1417	1413	0.00
30/04/2009	£ / R On 14-September-09	14.15	Call	Currency Future	271	300	271	300	0.00
30/04/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1569	1563	1569	1563	0.00
30/04/2009	£ / R On 14-September-09	14.55	Call	Currency Future	193	217	193	217	0.00
30/04/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1891	1881	1891	1881	0.00
30/04/2009	£ / R On 12-June-09	14.40	Call	Currency Future	25	32	25	32	0.00
30/04/2009	£ / R On 12-June-09	14.40	Put	Currency Future	1769	1743	1769	1743	0.00
30/04/2009	£ / R On 14-September-09	15.30	Call	Currency Future	98	114	98	114	0.00
30/04/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2546	2527	2546	2527	0.00
30/04/2009	£ / R On 14-September-09	15.90	Call	Currency Future	54	65	54	65	0.00
30/04/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3102	3079	3102	3079	0.00
30/04/2009	£ / R On 14-September-09	15.40	Call	Currency Future	89	104	89	104	0.00
30/04/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2637	2618	2637	2618	0.00
30/04/2009	£ / R On 14-September-09	15.80	Call	Currency Future	60	72	60	72	0.00
30/04/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3008	2985	3008	2985	0.00
30/04/2009	£ / R On 14-September-09	15.90	Call	Currency Future	54	65	54	65	0.00
30/04/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3102	3079	3102	3079	0.00
30/04/2009	£ / R On 14-September-09	16.00	Call	Currency Future	49	59	49	59	0.00
30/04/2009	£ / R On 14-September-09	16.00	Put	Currency Future	3197	3173	3197	3173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	16.10	Call	Currency Future	44	54	44	54	0.00
30/04/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3292	3267	3292	3267	0.00
30/04/2009	£ / R On 14-September-09	15.05	Call	Currency Future	123	142	123	142	0.00
30/04/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2321	2306	2321	2306	0.00
30/04/2009	£ / R On 14-September-09	15.55	Call	Currency Future	77	90	77	90	0.00
30/04/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2775	2754	2775	2754	0.00
30/04/2009	£ / R On 14-September-09	15.75	Call	Currency Future	63	75	63	75	0.00
30/04/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2961	2939	2961	2939	0.00
30/04/2009	£ / R On 14-September-09	15.55	Call	Currency Future	77	90	77	90	0.00
30/04/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2775	2754	2775	2754	0.00
30/04/2009	£ / R On 14-September-09	15.85	Call	Currency Future	57	68	57	68	0.00
30/04/2009	£ / R On 14-September-09	15.85	Put	Currency Future	3055	3032	3055	3032	0.00
30/04/2009	£ / R On 14-September-09	15.95	Call	Currency Future	51	62	51	62	0.00
30/04/2009	£ / R On 14-September-09	15.95	Put	Currency Future	3149	3126	3149	3126	0.00
30/04/2009	£ / R On 14-September-09	16.05	Call	Currency Future	47	56	47	56	0.00
30/04/2009	£ / R On 14-September-09	16.05	Put	Currency Future	3244	3220	3244	3220	0.00
30/04/2009	£ / R On 14-September-09	14.40	Call	Currency Future	220	246	220	246	0.00
30/04/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1768	1759	1768	1759	0.00
30/04/2009	£ / R On 14-September-09	16.30	Call	Currency Future	36	44	36	44	0.00
30/04/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3484	3458	3484	3458	0.00
30/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	377	393	377	393	0.00
30/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1950	1933	1950	1933	0.00
30/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	355	370	355	370	0.00
30/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2028	2010	2028	2010	0.00
30/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	333	348	333	348	0.00
30/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2106	2088	2106	2088	0.00
30/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	294	308	294	308	0.00
30/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2267	2248	2267	2248	0.00
30/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	276	289	276	289	0.00
30/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2349	2329	2349	2329	0.00
30/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	258	271	258	271	0.00
30/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2431	2411	2431	2411	0.00
30/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	199	209	199	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2772	2750	2772	2750	0.00
30/04/2009	£ / R On 14-September-09	14.15	Call	Currency Future	271	300	271	300	0.00
30/04/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1569	1563	1569	1563	0.00
30/04/2009	£ / R On 14-September-09	14.65	Call	Currency Future	177	200	177	200	0.00
30/04/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1975	1964	1975	1964	0.00
30/04/2009	£ / R On 14-September-09	15.15	Call	Currency Future	112	130	112	130	0.00
30/04/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2410	2394	2410	2394	0.00
30/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	508	527	508	527	0.00
30/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1581	1567	1581	1567	0.00
30/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	479	498	479	498	0.00
30/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1652	1638	1652	1638	0.00
30/04/2009	£ / R On 14-September-09	14.60	Call	Currency Future	185	208	185	208	0.00
30/04/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1933	1922	1933	1922	0.00
30/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	377	393	377	393	0.00
30/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1950	1933	1950	1933	0.00
30/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	494	512	494	512	0.00
30/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1617	1603	1617	1603	0.00
30/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	389	405	389	405	0.00
30/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1912	1895	1912	1895	0.00
30/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	366	382	366	382	0.00
30/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1989	1972	1989	1972	0.00
30/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	344	359	344	359	0.00
30/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2067	2049	2067	2049	0.00
30/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	267	280	267	280	0.00
30/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2390	2370	2390	2370	0.00
30/04/2009	£ / R On 12-June-09	13.50	Call	Currency Future	125	146	125	146	0.00
30/04/2009	£ / R On 12-June-09	13.50	Put	Currency Future	970	957	970	957	0.00
30/04/2009	£ / R On 12-June-09	13.80	Call	Currency Future	76	92	76	92	0.00
30/04/2009	£ / R On 12-June-09	13.80	Put	Currency Future	1220	1203	1220	1203	0.00
30/04/2009	£ / R On 14-September-09	13.75	Call	Currency Future	373	406	373	406	0.00
30/04/2009	£ / R On 14-September-09	13.75	Put	Currency Future	1271	1270	1271	1270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	13.85	Call	Currency Future	345	377	345	377	0.00
30/04/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1343	1341	1343	1341	0.00
30/04/2009	£ / R On 14-September-09	14.05	Call	Currency Future	294	324	294	324	0.00
30/04/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1492	1488	1492	1488	0.00
30/04/2009	£ / R On 12-June-09	13.85	Call	Currency Future	69	85	69	85	0.00
30/04/2009	£ / R On 12-June-09	13.85	Put	Currency Future	1264	1246	1264	1246	0.00
30/04/2009	£ / R On 12-June-09	14.35	Call	Currency Future	27	35	27	35	0.00
30/04/2009	£ / R On 12-June-09	14.35	Put	Currency Future	1722	1697	1722	1697	0.00
30/04/2009	£ / R On 14-September-09	14.55	Call	Currency Future	193	217	193	217	0.00
30/04/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1891	1881	1891	1881	0.00
30/04/2009	£ / R On 12-June-09	14.30	Call	Currency Future	30	39	30	39	0.00
30/04/2009	£ / R On 12-June-09	14.30	Put	Currency Future	1675	1650	1675	1650	0.00
30/04/2009	£ / R On 14-September-09	13.80	Call	Currency Future	359	392	359	392	0.00
30/04/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1307	1305	1307	1305	0.00
30/04/2009	£ / R On 14-September-09	13.70	Call	Currency Future	388	422	388	422	0.00
30/04/2009	£ / R On 14-September-09	13.70	Put	Currency Future	1236	1235	1236	1235	0.00
30/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	587	607	587	607	0.00
30/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1410	1397	1410	1397	0.00
30/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	554	574	554	574	0.00
30/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1477	1464	1477	1464	0.00
30/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	494	512	494	512	0.00
30/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1617	1603	1617	1603	0.00
30/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	389	405	389	405	0.00
30/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1912	1895	1912	1895	0.00
30/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	303	317	303	317	0.00
30/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2226	2208	2226	2208	0.00
30/04/2009	£ / R On 12-June-09	13.55	Call	Currency Future	115	136	115	136	0.00
30/04/2009	£ / R On 12-June-09	13.55	Put	Currency Future	1010	997	1010	997	0.00
30/04/2009	£ / R On 12-June-09	13.65	Call	Currency Future	98	116	98	116	0.00
30/04/2009	£ / R On 12-June-09	13.65	Put	Currency Future	1092	1078	1092	1078	0.00
30/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	366	382	366	382	0.00
30/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1989	1972	1989	1972	0.00
30/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	285	298	285	298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2308	2288	2308	2288	0.00
30/04/2009	£ / R On 12-June-09	13.55	Call	Currency Future	115	136	115	136	0.00
30/04/2009	£ / R On 12-June-09	13.55	Put	Currency Future	1010	997	1010	997	0.00
30/04/2009	£ / R On 14-September-09	14.35	Call	Currency Future	229	256	229	256	0.00
30/04/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1727	1719	1727	1719	0.00
30/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	313	327	313	327	0.00
30/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2186	2168	2186	2168	0.00
30/04/2009	£ / R On 12-June-09	13.30	Call	Currency Future	166	187	166	187	0.00
30/04/2009	£ / R On 12-June-09	13.30	Put	Currency Future	811	798	811	798	0.00
30/04/2009	£ / R On 12-June-09	13.40	Call	Currency Future	146	169	146	169	0.00
30/04/2009	£ / R On 12-June-09	13.40	Put	Currency Future	891	880	891	880	0.00
30/04/2009	£ / R On 14-September-09	13.50	Call	Currency Future	447	478	447	478	0.00
30/04/2009	£ / R On 14-September-09	13.50	Put	Currency Future	1095	1092	1095	1092	0.00
30/04/2009	£ / R On 14-September-09	13.60	Call	Currency Future	419	453	419	453	0.00
30/04/2009	£ / R On 14-September-09	13.60	Put	Currency Future	1167	1167	1167	1167	0.00
30/04/2009	£ / R On 12-June-09	13.25	Call	Currency Future	175	197	175	197	0.00
30/04/2009	£ / R On 12-June-09	13.25	Put	Currency Future	769	758	769	758	0.00
30/04/2009	£ / R On 14-September-09	13.45	Call	Currency Future	459	491	459	491	0.00
30/04/2009	£ / R On 14-September-09	13.45	Put	Currency Future	1057	1055	1057	1055	0.00
30/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	656	677	656	677	0.00
30/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1279	1268	1279	1268	0.00
30/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	620	641	620	641	0.00
30/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1343	1332	1343	1332	0.00
30/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	439	456	439	456	0.00
30/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1762	1746	1762	1746	0.00
30/04/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1045	1064	1045	1064	0.00
30/04/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1655	1646	1655	1646	0.00
30/04/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1659	1686	1659	1686	0.00
30/04/2009	£ / R On 14-June-10	12.35	Put	Currency Future	668	668	668	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1430	1453	1430	1453	0.00
30/04/2009	£ / R On 14-June-10	12.85	Put	Currency Future	940	935	940	935	0.00
30/04/2009	£ / R On 14-June-10	13.85	Call	Currency Future	1075	1094	1075	1094	0.00
30/04/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1585	1576	1585	1576	0.00
30/04/2009	£ / R On 14-June-10	15.35	Call	Currency Future	728	741	728	741	0.00
30/04/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2737	2723	2737	2723	0.00
30/04/2009	£ / R On 14-June-10	16.35	Call	Currency Future	577	589	577	589	0.00
30/04/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3587	3571	3587	3571	0.00
30/04/2009	£ / R On 14-June-10	17.35	Call	Currency Future	455	465	455	465	0.00
30/04/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4464	4448	4464	4448	0.00
30/04/2009	£ / R On 14-June-10	18.35	Call	Currency Future	334	337	334	337	0.00
30/04/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5344	5319	5344	5319	0.00
30/04/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1687	1714	1687	1714	0.00
30/04/2009	£ / R On 14-June-10	12.30	Put	Currency Future	647	647	647	647	0.00
30/04/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1451	1474	1451	1474	0.00
30/04/2009	£ / R On 14-June-10	12.80	Put	Currency Future	911	906	911	906	0.00
30/04/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1258	1279	1258	1279	0.00
30/04/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1218	1211	1218	1211	0.00
30/04/2009	£ / R On 14-June-10	14.30	Call	Currency Future	950	967	950	967	0.00
30/04/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1909	1899	1909	1899	0.00
30/04/2009	£ / R On 14-June-10	15.30	Call	Currency Future	737	750	737	750	0.00
30/04/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2696	2682	2696	2682	0.00
30/04/2009	£ / R On 14-June-10	16.30	Call	Currency Future	584	595	584	595	0.00
30/04/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3543	3528	3543	3528	0.00
30/04/2009	£ / R On 14-June-10	17.30	Call	Currency Future	460	471	460	471	0.00
30/04/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4420	4403	4420	4403	0.00
30/04/2009	£ / R On 14-June-10	18.30	Call	Currency Future	340	342	340	342	0.00
30/04/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5299	5275	5299	5275	0.00
30/04/2009	£ / R On 12-June-09	7.90	Call	Currency Future	4755	4789	4755	4789	0.00
30/04/2009	£ / R On 12-June-09	7.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	9.40	Call	Currency Future	3255	3289	3255	3289	0.00
30/04/2009	£ / R On 12-June-09	9.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	10.90	Call	Currency Future	1757	1792	1757	1792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	10.90	Put	Currency Future	2	3	2	3	0.00
30/04/2009	£ / R On 12-June-09	12.40	Call	Currency Future	460	502	460	502	0.00
30/04/2009	£ / R On 12-June-09	12.40	Put	Currency Future	205	213	205	213	0.00
30/04/2009	£ / R On 12-June-09	18.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	18.40	Put	Currency Future	5745	5711	5745	5711	0.00
30/04/2009	£ / R On 12-June-09	19.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	19.90	Put	Currency Future	7245	7211	7245	7211	0.00
30/04/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4752	4786	4752	4786	0.00
30/04/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3255	3290	3255	3290	0.00
30/04/2009	£ / R On 14-September-09	9.60	Put	Currency Future	3	4	3	4	0.00
30/04/2009	£ / R On 14-September-09	11.10	Call	Currency Future	1826	1869	1826	1869	0.00
30/04/2009	£ / R On 14-September-09	11.10	Put	Currency Future	74	83	74	83	0.00
30/04/2009	£ / R On 14-September-09	12.60	Call	Currency Future	750	793	750	793	0.00
30/04/2009	£ / R On 14-September-09	12.60	Put	Currency Future	498	506	498	506	0.00
30/04/2009	£ / R On 14-September-09	17.10	Call	Currency Future	15	19	15	19	0.00
30/04/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4263	4233	4263	4233	0.00
30/04/2009	£ / R On 14-September-09	18.60	Call	Currency Future	3	4	3	4	0.00
30/04/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5750	5717	5750	5717	0.00
30/04/2009	£ / R On 14-September-09	20.10	Call	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7248	7214	7248	7214	0.00
30/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4728	4761	4728	4761	0.00
30/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3255	3288	3255	3288	0.00
30/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	28	28	28	28	0.00
30/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1929	1961	1929	1961	0.00
30/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	202	201	202	201	0.00
30/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	969	995	969	995	0.00
30/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	742	735	742	735	0.00
30/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	174	183	174	183	0.00
30/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2947	2924	2947	2924	0.00
30/04/2009	£ / R On 14-December-09	17.30	Call	Currency Future	59	64	59	64	0.00
30/04/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4332	4304	4332	4304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	18.80	Call	Currency Future	18	20	18	20	0.00
30/04/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5791	5760	5791	5760	0.00
30/04/2009	£ / R On 14-December-09	20.30	Call	Currency Future	5	6	5	6	0.00
30/04/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7278	7246	7278	7246	0.00
30/04/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4766	4793	4766	4793	0.00
30/04/2009	£ / R On 14-June-10	8.60	Put	Currency Future	25	25	25	25	0.00
30/04/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3352	3382	3352	3382	0.00
30/04/2009	£ / R On 14-June-10	10.10	Put	Currency Future	111	114	111	114	0.00
30/04/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2125	2153	2125	2153	0.00
30/04/2009	£ / R On 14-June-10	11.60	Put	Currency Future	384	385	384	385	0.00
30/04/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1331	1352	1331	1352	0.00
30/04/2009	£ / R On 14-June-10	13.10	Put	Currency Future	1091	1085	1091	1085	0.00
30/04/2009	£ / R On 14-June-10	16.10	Call	Currency Future	610	622	610	622	0.00
30/04/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3370	3354	3370	3354	0.00
30/04/2009	£ / R On 14-June-10	17.60	Call	Currency Future	428	431	428	431	0.00
30/04/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4687	4663	4687	4663	0.00
30/04/2009	£ / R On 14-June-10	19.10	Call	Currency Future	260	262	260	262	0.00
30/04/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6020	5994	6020	5994	0.00
30/04/2009	£ / R On 14-June-10	20.60	Call	Currency Future	156	157	156	157	0.00
30/04/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7416	7389	7416	7389	0.00
30/04/2009	£ / R On 12-June-09	7.45	Call	Currency Future	5205	5239	5205	5239	0.00
30/04/2009	£ / R On 12-June-09	7.45	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	8.95	Call	Currency Future	3705	3739	3705	3739	0.00
30/04/2009	£ / R On 12-June-09	8.95	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	10.45	Call	Currency Future	2205	2239	2205	2239	0.00
30/04/2009	£ / R On 12-June-09	10.45	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	11.95	Call	Currency Future	779	822	779	822	0.00
30/04/2009	£ / R On 12-June-09	11.95	Put	Currency Future	74	83	74	83	0.00
30/04/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5202	5236	5202	5236	0.00
30/04/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3703	3737	3703	3737	0.00
30/04/2009	£ / R On 14-September-09	9.15	Put	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2236	2276	2236	2276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	10.65	Put	Currency Future	34	39	34	39	0.00
30/04/2009	£ / R On 14-September-09	12.15	Call	Currency Future	1008	1056	1008	1056	0.00
30/04/2009	£ / R On 14-September-09	12.15	Put	Currency Future	306	320	306	320	0.00
30/04/2009	£ / R On 14-September-09	16.65	Call	Currency Future	25	31	25	31	0.00
30/04/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3823	3795	3823	3795	0.00
30/04/2009	£ / R On 14-September-09	18.15	Call	Currency Future	4	6	4	6	0.00
30/04/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5302	5270	5302	5270	0.00
30/04/2009	£ / R On 14-September-09	19.65	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6799	6765	6799	6765	0.00
30/04/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5177	5210	5177	5210	0.00
30/04/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3690	3723	3690	3723	0.00
30/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	13	13	13	13	0.00
30/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2299	2332	2299	2332	0.00
30/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	122	122	122	122	0.00
30/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1196	1226	1196	1226	0.00
30/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	519	516	519	516	0.00
30/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	234	246	234	246	0.00
30/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2557	2537	2557	2537	0.00
30/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	83	89	83	89	0.00
30/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3906	3879	3906	3879	0.00
30/04/2009	£ / R On 14-December-09	18.35	Call	Currency Future	26	29	26	29	0.00
30/04/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5349	5319	5349	5319	0.00
30/04/2009	£ / R On 14-December-09	19.85	Call	Currency Future	8	9	8	9	0.00
30/04/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6831	6799	6831	6799	0.00
30/04/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5203	5231	5203	5231	0.00
30/04/2009	£ / R On 14-June-10	8.15	Put	Currency Future	13	13	13	13	0.00
30/04/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3771	3801	3771	3801	0.00
30/04/2009	£ / R On 14-June-10	9.65	Put	Currency Future	81	83	81	83	0.00
30/04/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2456	2486	2456	2486	0.00
30/04/2009	£ / R On 14-June-10	11.15	Put	Currency Future	265	268	265	268	0.00
30/04/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1517	1540	1517	1540	0.00
30/04/2009	£ / R On 14-June-10	12.65	Put	Currency Future	826	822	826	822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-June-10	15.65	Call	Currency Future	677	690	677	690	0.00
30/04/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2987	2972	2987	2972	0.00
30/04/2009	£ / R On 14-June-10	17.15	Call	Currency Future	476	487	476	487	0.00
30/04/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4286	4269	4286	4269	0.00
30/04/2009	£ / R On 14-June-10	18.65	Call	Currency Future	302	305	302	305	0.00
30/04/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5612	5587	5612	5587	0.00
30/04/2009	£ / R On 14-June-10	20.15	Call	Currency Future	182	183	182	183	0.00
30/04/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6992	6966	6992	6966	0.00
30/04/2009	£ / R On 12-June-09	7.20	Call	Currency Future	5455	5489	5455	5489	0.00
30/04/2009	£ / R On 12-June-09	7.20	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	8.70	Call	Currency Future	3955	3989	3955	3989	0.00
30/04/2009	£ / R On 12-June-09	8.70	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	10.20	Call	Currency Future	2455	2489	2455	2489	0.00
30/04/2009	£ / R On 12-June-09	10.20	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	11.70	Call	Currency Future	993	1034	993	1034	0.00
30/04/2009	£ / R On 12-June-09	11.70	Put	Currency Future	37	45	37	45	0.00
30/04/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5452	5486	5452	5486	0.00
30/04/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 14-September-09	8.90	Call	Currency Future	3952	3987	3952	3987	0.00
30/04/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	1	0	1	0.00
30/04/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2473	2511	2473	2511	0.00
30/04/2009	£ / R On 14-September-09	10.40	Put	Currency Future	20	25	20	25	0.00
30/04/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1181	1229	1181	1229	0.00
30/04/2009	£ / R On 14-September-09	11.90	Put	Currency Future	229	242	229	242	0.00
30/04/2009	£ / R On 14-September-09	16.40	Call	Currency Future	32	40	32	40	0.00
30/04/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3580	3554	3580	3554	0.00
30/04/2009	£ / R On 14-September-09	17.90	Call	Currency Future	6	8	6	8	0.00
30/04/2009	£ / R On 14-September-09	17.90	Put	Currency Future	5054	5022	5054	5022	0.00
30/04/2009	£ / R On 14-September-09	19.40	Call	Currency Future	1	1	1	1	0.00
30/04/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6549	6515	6549	6515	0.00
30/04/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5427	5460	5427	5460	0.00
30/04/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3935	3968	3935	3968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	8	8	8	8	0.00
30/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2516	2550	2516	2550	0.00
30/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	89	90	89	90	0.00
30/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1352	1383	1352	1383	0.00
30/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	425	423	425	423	0.00
30/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	99	106	99	106	0.00
30/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3672	3646	3672	3646	0.00
30/04/2009	£ / R On 14-December-09	18.10	Call	Currency Future	32	35	32	35	0.00
30/04/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5105	5075	5105	5075	0.00
30/04/2009	£ / R On 14-December-09	19.60	Call	Currency Future	10	11	10	11	0.00
30/04/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6583	6551	6583	6551	0.00
30/04/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5449	5477	5449	5477	0.00
30/04/2009	£ / R On 14-June-10	7.90	Put	Currency Future	9	9	9	9	0.00
30/04/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4008	4037	4008	4037	0.00
30/04/2009	£ / R On 14-June-10	9.40	Put	Currency Future	67	69	67	69	0.00
30/04/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2656	2686	2656	2686	0.00
30/04/2009	£ / R On 14-June-10	10.90	Put	Currency Future	216	219	216	219	0.00
30/04/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1634	1658	1634	1658	0.00
30/04/2009	£ / R On 14-June-10	12.40	Put	Currency Future	694	690	694	690	0.00
30/04/2009	£ / R On 14-June-10	15.40	Call	Currency Future	719	732	719	732	0.00
30/04/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2779	2765	2779	2765	0.00
30/04/2009	£ / R On 14-June-10	16.90	Call	Currency Future	505	516	505	516	0.00
30/04/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4065	4049	4065	4049	0.00
30/04/2009	£ / R On 14-June-10	18.40	Call	Currency Future	329	331	329	331	0.00
30/04/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5388	5363	5388	5363	0.00
30/04/2009	£ / R On 14-June-10	19.90	Call	Currency Future	198	200	198	200	0.00
30/04/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6758	6732	6758	6732	0.00
30/04/2009	£ / R On 12-June-09	12.80	Call	Currency Future	285	318	285	318	0.00
30/04/2009	£ / R On 12-June-09	12.80	Put	Currency Future	430	429	430	429	0.00
30/04/2009	£ / R On 12-June-09	12.90	Call	Currency Future	255	284	255	284	0.00
30/04/2009	£ / R On 12-June-09	12.90	Put	Currency Future	500	495	500	495	0.00
30/04/2009	£ / R On 12-June-09	13.00	Call	Currency Future	228	255	228	255	0.00
30/04/2009	£ / R On 12-June-09	13.00	Put	Currency Future	573	566	573	566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	13.00	Call	Currency Future	592	630	592	630	0.00
30/04/2009	£ / R On 14-September-09	13.00	Put	Currency Future	740	744	740	744	0.00
30/04/2009	£ / R On 14-September-09	13.10	Call	Currency Future	559	595	559	595	0.00
30/04/2009	£ / R On 14-September-09	13.10	Put	Currency Future	806	809	806	809	0.00
30/04/2009	£ / R On 14-September-09	13.20	Call	Currency Future	528	563	528	563	0.00
30/04/2009	£ / R On 14-September-09	13.20	Put	Currency Future	875	877	875	877	0.00
30/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	783	807	783	807	0.00
30/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1056	1047	1056	1047	0.00
30/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	751	774	751	774	0.00
30/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1124	1115	1124	1115	0.00
30/04/2009	£ / R On 12-June-09	12.45	Call	Currency Future	432	473	432	473	0.00
30/04/2009	£ / R On 12-June-09	12.45	Put	Currency Future	227	235	227	235	0.00
30/04/2009	£ / R On 12-June-09	12.55	Call	Currency Future	383	421	383	421	0.00
30/04/2009	£ / R On 12-June-09	12.55	Put	Currency Future	278	283	278	283	0.00
30/04/2009	£ / R On 12-June-09	12.65	Call	Currency Future	340	376	340	376	0.00
30/04/2009	£ / R On 12-June-09	12.65	Put	Currency Future	335	337	335	337	0.00
30/04/2009	£ / R On 12-June-09	12.75	Call	Currency Future	302	336	302	336	0.00
30/04/2009	£ / R On 12-June-09	12.75	Put	Currency Future	397	397	397	397	0.00
30/04/2009	£ / R On 12-June-09	12.95	Call	Currency Future	241	269	241	269	0.00
30/04/2009	£ / R On 12-June-09	12.95	Put	Currency Future	536	530	536	530	0.00
30/04/2009	£ / R On 12-June-09	13.05	Call	Currency Future	216	242	216	242	0.00
30/04/2009	£ / R On 12-June-09	13.05	Put	Currency Future	611	603	611	603	0.00
30/04/2009	£ / R On 12-June-09	13.15	Call	Currency Future	194	218	194	218	0.00
30/04/2009	£ / R On 12-June-09	13.15	Put	Currency Future	689	679	689	679	0.00
30/04/2009	£ / R On 14-September-09	12.65	Call	Currency Future	728	770	728	770	0.00
30/04/2009	£ / R On 14-September-09	12.65	Put	Currency Future	526	534	526	534	0.00
30/04/2009	£ / R On 14-September-09	12.75	Call	Currency Future	688	728	688	728	0.00
30/04/2009	£ / R On 14-September-09	12.75	Put	Currency Future	585	591	585	591	0.00
30/04/2009	£ / R On 14-September-09	12.85	Call	Currency Future	647	688	647	688	0.00
30/04/2009	£ / R On 14-September-09	12.85	Put	Currency Future	645	651	645	651	0.00
30/04/2009	£ / R On 14-September-09	12.95	Call	Currency Future	610	649	610	649	0.00
30/04/2009	£ / R On 14-September-09	12.95	Put	Currency Future	708	713	708	713	0.00
30/04/2009	£ / R On 14-September-09	13.15	Call	Currency Future	543	579	543	579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	13.15	Put	Currency Future	841	843	841	843	0.00
30/04/2009	£ / R On 14-September-09	13.25	Call	Currency Future	513	548	513	548	0.00
30/04/2009	£ / R On 14-September-09	13.25	Put	Currency Future	911	911	911	911	0.00
30/04/2009	£ / R On 14-September-09	13.35	Call	Currency Future	485	518	485	518	0.00
30/04/2009	£ / R On 14-September-09	13.35	Put	Currency Future	983	982	983	982	0.00
30/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	929	956	929	956	0.00
30/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	802	796	802	796	0.00
30/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	890	916	890	916	0.00
30/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	863	857	863	857	0.00
30/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	751	774	751	774	0.00
30/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1124	1115	1124	1115	0.00
30/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	674	696	674	696	0.00
30/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1247	1236	1247	1236	0.00
30/04/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3913	3942	3913	3942	0.00
30/04/2009	£ / R On 14-June-10	9.50	Put	Currency Future	73	74	73	74	0.00
30/04/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2992	3022	2992	3022	0.00
30/04/2009	£ / R On 14-June-10	10.50	Put	Currency Future	152	154	152	154	0.00
30/04/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2194	2222	2194	2222	0.00
30/04/2009	£ / R On 14-June-10	11.50	Put	Currency Future	353	354	353	354	0.00
30/04/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1586	1610	1586	1610	0.00
30/04/2009	£ / R On 14-June-10	12.50	Put	Currency Future	745	742	745	742	0.00
30/04/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1060	1079	1060	1079	0.00
30/04/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1620	1611	1620	1611	0.00
30/04/2009	£ / R On 14-June-10	14.50	Call	Currency Future	901	917	901	917	0.00
30/04/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2060	2049	2060	2049	0.00
30/04/2009	£ / R On 14-June-10	15.50	Call	Currency Future	702	715	702	715	0.00
30/04/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2861	2847	2861	2847	0.00
30/04/2009	£ / R On 14-June-10	16.50	Call	Currency Future	556	568	556	568	0.00
30/04/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3716	3701	3716	3701	0.00
30/04/2009	£ / R On 12-June-09	12.30	Call	Currency Future	520	0	520	0	0.00
30/04/2009	£ / R On 12-June-09	12.30	Put	Currency Future	165	0	165	0	0.00
30/04/2009	£ / R On 12-June-09	12.40	Call	Currency Future	460	0	460	0	0.00
30/04/2009	£ / R On 12-June-09	12.40	Put	Currency Future	205	0	205	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
30/04/2009	£ / R On 12-June-09	12.50	Call	Currency Future	407	0	407	0	0.00
30/04/2009	£ / R On 12-June-09	12.50	Put	Currency Future	252	0	252	0	0.00
30/04/2009	£ / R On 12-June-09	12.60	Call	Currency Future	361	0	361	0	0.00
30/04/2009	£ / R On 12-June-09	12.60	Put	Currency Future	306	0	306	0	0.00
30/04/2009	£ / R On 12-June-09	12.90	Call	Currency Future	255	0	255	0	0.00
30/04/2009	£ / R On 12-June-09	12.90	Put	Currency Future	500	0	500	0	0.00
30/04/2009	£ / R On 14-September-09	12.50	Call	Currency Future	797	0	797	0	0.00
30/04/2009	£ / R On 14-September-09	12.50	Put	Currency Future	445	0	445	0	0.00
30/04/2009	£ / R On 14-September-09	12.70	Call	Currency Future	708	0	708	0	0.00
30/04/2009	£ / R On 14-September-09	12.70	Put	Currency Future	555	0	555	0	0.00
30/04/2009	£ / R On 14-September-09	12.80	Call	Currency Future	667	0	667	0	0.00
30/04/2009	£ / R On 14-September-09	12.80	Put	Currency Future	615	0	615	0	0.00
30/04/2009	£ / R On 14-September-09	13.10	Call	Currency Future	559	0	559	0	0.00
30/04/2009	£ / R On 14-September-09	13.10	Put	Currency Future	806	0	806	0	0.00
30/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1053	0	1053	0	0.00
30/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	626	0	626	0	0.00
30/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1009	0	1009	0	0.00
30/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	682	0	682	0	0.00
30/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	929	0	929	0	0.00
30/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	802	0	802	0	0.00
30/04/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3079	0	3079	0	0.00
30/04/2009	£ / R On 14-June-10	10.40	Put	Currency Future	138	0	138	0	0.00
30/04/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2264	0	2264	0	0.00
30/04/2009	£ / R On 14-June-10	11.40	Put	Currency Future	324	0	324	0	0.00
30/04/2009	£ / R On 14-June-10	14.40	Call	Currency Future	925	0	925	0	0.00
30/04/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1984	0	1984	0	0.00
30/04/2009	£ / R On 14-June-10	16.40	Call	Currency Future	570	0	570	0	0.00
30/04/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3630	0	3630	0	0.00
30/04/2009	£ / R On 14-June-10	17.40	Call	Currency Future	450	0	450	0	0.00
30/04/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4509	0	4509	0	0.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22,547.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8,458.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	11.40	Call	Currency Future	266	305	266	305	0.00
30/04/2009	€ / R On 12-June-09	11.40	Put	Currency Future	356	312	356	312	0.00
30/04/2009	€ / R On 14-September-09	11.55	Call	Currency Future	541	591	541	591	0.00
30/04/2009	€ / R On 14-September-09	11.55	Put	Currency Future	611	574	611	574	0.00
30/04/2009	€ / R On 14-December-09	11.70	Call	Currency Future	744	0	744	0	0.00
30/04/2009	€ / R On 14-December-09	11.70	Put	Currency Future	808	0	808	0	0.00
30/04/2009	€ / R On 12-June-09	11.45	Call	Currency Future	249	286	249	286	0.00
30/04/2009	€ / R On 12-June-09	11.45	Put	Currency Future	389	342	389	342	0.00
30/04/2009	€ / R On 14-September-09	11.65	Call	Currency Future	506	553	506	553	0.00
30/04/2009	€ / R On 14-September-09	11.65	Put	Currency Future	676	636	676	636	0.00
30/04/2009	€ / R On 14-December-09	11.80	Call	Currency Future	709	748	709	748	0.00
30/04/2009	€ / R On 14-December-09	11.80	Put	Currency Future	873	826	873	826	0.00
30/04/2009	€ / R On 12-June-09	11.80	Call	Currency Future	152	184	152	184	0.00
30/04/2009	€ / R On 12-June-09	11.80	Put	Currency Future	642	591	642	591	0.00
30/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	394	433	394	433	0.00
30/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	914	866	914	866	0.00
30/04/2009	€ / R On 14-December-09	12.15	Call	Currency Future	601	635	601	635	0.00
30/04/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1114	1063	1114	1063	0.00
30/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	412	452	412	452	0.00
30/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	882	835	882	835	0.00
30/04/2009	€ / R On 14-December-09	12.10	Call	Currency Future	615	649	615	649	0.00
30/04/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1079	1028	1079	1028	0.00
30/04/2009	€ / R On 12-June-09	11.85	Call	Currency Future	139	170	139	170	0.00
30/04/2009	€ / R On 12-June-09	11.85	Put	Currency Future	679	626	679	626	0.00
30/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	377	415	377	415	0.00
30/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	947	898	947	898	0.00
30/04/2009	€ / R On 14-December-09	12.20	Call	Currency Future	587	620	587	620	12,295.00
30/04/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1151	1099	1151	1099	0.00
30/04/2009	€ / R On 12-June-09	11.85	Call	Currency Future	139	170	139	170	0.00
30/04/2009	€ / R On 12-June-09	11.85	Put	Currency Future	679	626	679	626	0.00
30/04/2009	€ / R On 12-June-09	11.95	Call	Currency Future	116	142	116	142	0.00
30/04/2009	€ / R On 12-June-09	11.95	Put	Currency Future	756	699	756	699	0.00
30/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	361	398	361	398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	981	931	981	931	0.00
30/04/2009	€ / R On 14-December-09	12.25	Call	Currency Future	574	606	574	606	0.00
30/04/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1187	1135	1187	1135	0.00
30/04/2009	€ / R On 12-June-09	12.25	Call	Currency Future	63	81	63	81	0.00
30/04/2009	€ / R On 12-June-09	12.25	Put	Currency Future	1003	938	1003	938	0.00
30/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	274	305	274	305	0.00
30/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1194	1138	1194	1138	0.00
30/04/2009	€ / R On 14-December-09	12.55	Call	Currency Future	501	531	501	531	0.00
30/04/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1415	1360	1415	1360	0.00
30/04/2009	€ / R On 12-June-09	12.10	Call	Currency Future	86	108	86	108	0.00
30/04/2009	€ / R On 12-June-09	12.10	Put	Currency Future	876	815	876	815	0.00
30/04/2009	€ / R On 14-September-09	12.30	Call	Currency Future	301	334	301	334	0.00
30/04/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1121	1067	1121	1067	0.00
30/04/2009	€ / R On 14-December-09	12.45	Call	Currency Future	524	554	524	554	0.00
30/04/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1338	1283	1338	1283	0.00
30/04/2009	€ / R On 12-June-09	12.10	Call	Currency Future	86	108	86	108	0.00
30/04/2009	€ / R On 12-June-09	12.10	Put	Currency Future	876	815	876	815	0.00
30/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-December-09	12.40	Call	Currency Future	536	567	536	567	0.00
30/04/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1300	1246	1300	1246	0.00
30/04/2009	€ / R On 12-June-09	12.30	Call	Currency Future	57	74	57	74	0.00
30/04/2009	€ / R On 12-June-09	12.30	Put	Currency Future	1047	980	1047	980	0.00
30/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	261	291	261	291	0.00
30/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1231	1174	1231	1174	0.00
30/04/2009	€ / R On 14-December-09	12.65	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	249	278	249	278	0.00
30/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1269	1211	1269	1211	0.00
30/04/2009	€ / R On 12-June-09	12.20	Call	Currency Future	70	90	70	90	0.00
30/04/2009	€ / R On 12-June-09	12.20	Put	Currency Future	960	896	960	896	0.00
30/04/2009	€ / R On 12-June-09	12.35	Call	Currency Future	51	66	51	66	0.00
30/04/2009	€ / R On 12-June-09	12.35	Put	Currency Future	1091	1023	1091	1023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	12.70	Call	Currency Future	469	498	469	498	0.00
30/04/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1533	1477	1533	1477	0.00
30/04/2009	€ / R On 14-December-09	14.60	Call	Currency Future	211	230	211	230	12,295.00
30/04/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3175	3109	3175	3109	0.00
30/04/2009	€ / R On 12-June-09	12.40	Call	Currency Future	46	60	46	60	0.00
30/04/2009	€ / R On 12-June-09	12.40	Put	Currency Future	1136	1066	1136	1066	0.00
30/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	226	253	226	253	0.00
30/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1346	1286	1346	1286	0.00
30/04/2009	€ / R On 14-December-09	12.75	Call	Currency Future	459	487	459	487	0.00
30/04/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1573	1516	1573	1516	0.00
30/04/2009	€ / R On 12-June-09	12.45	Call	Currency Future	41	54	41	54	0.00
30/04/2009	€ / R On 12-June-09	12.45	Put	Currency Future	1181	1110	1181	1110	0.00
30/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	215	241	215	241	0.00
30/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1385	1324	1385	1324	0.00
30/04/2009	€ / R On 14-December-09	12.80	Call	Currency Future	449	477	449	477	0.00
30/04/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1613	1556	1613	1556	0.00
30/04/2009	€ / R On 12-June-09	12.60	Call	Currency Future	29	39	29	39	0.00
30/04/2009	€ / R On 12-June-09	12.60	Put	Currency Future	1319	1245	1319	1245	0.00
30/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	185	209	185	209	0.00
30/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1505	1442	1505	1442	0.00
30/04/2009	€ / R On 14-December-09	13.00	Call	Currency Future	412	438	412	438	0.00
30/04/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1776	1717	1776	1717	0.00
30/04/2009	€ / R On 12-June-09	12.80	Call	Currency Future	18	25	18	25	0.00
30/04/2009	€ / R On 12-June-09	12.80	Put	Currency Future	1508	1431	1508	1431	0.00
30/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	151	171	151	171	0.00
30/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1671	1604	1671	1604	0.00
30/04/2009	€ / R On 14-December-09	13.20	Call	Currency Future	379	404	379	404	0.00
30/04/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1943	1883	1943	1883	0.00
30/04/2009	€ / R On 12-June-09	13.00	Call	Currency Future	11	15	11	15	0.00
30/04/2009	€ / R On 12-June-09	13.00	Put	Currency Future	1701	1622	1701	1622	0.00
30/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	122	139	122	139	0.00
30/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1842	1772	1842	1772	0.00
30/04/2009	€ / R On 14-December-09	13.40	Call	Currency Future	349	374	349	374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2113	2053	2113	2053	0.00
30/04/2009	€ / R On 12-June-09	12.95	Call	Currency Future	12	17	12	17	0.00
30/04/2009	€ / R On 12-June-09	12.95	Put	Currency Future	1652	1574	1652	1574	0.00
30/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-December-09	13.30	Call	Currency Future	364	389	364	389	0.00
30/04/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2028	1967	2028	1967	0.00
30/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-December-09	13.35	Call	Currency Future	357	381	357	381	0.00
30/04/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2070	2010	2070	2010	0.00
30/04/2009	€ / R On 14-December-09	13.35	Call	Currency Future	357	381	357	381	0.00
30/04/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2070	2010	2070	2010	0.00
30/04/2009	€ / R On 12-June-09	13.30	Call	Currency Future	5	7	5	7	0.00
30/04/2009	€ / R On 12-June-09	13.30	Put	Currency Future	1995	1913	1995	1913	0.00
30/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	88	101	88	101	0.00
30/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2108	2034	2108	2034	0.00
30/04/2009	€ / R On 14-December-09	13.65	Call	Currency Future	317	340	317	340	0.00
30/04/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2331	2269	2331	2269	0.00
30/04/2009	€ / R On 12-June-09	13.35	Call	Currency Future	4	6	4	6	0.00
30/04/2009	€ / R On 12-June-09	13.35	Put	Currency Future	2044	1963	2044	1963	0.00
30/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	83	96	83	96	0.00
30/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2153	2079	2153	2079	0.00
30/04/2009	€ / R On 14-December-09	13.70	Call	Currency Future	310	334	310	334	0.00
30/04/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2374	2313	2374	2313	0.00
30/04/2009	€ / R On 12-June-09	13.25	Call	Currency Future	5	8	5	8	0.00
30/04/2009	€ / R On 12-June-09	13.25	Put	Currency Future	1945	1864	1945	1864	0.00
30/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	93	107	93	107	0.00
30/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2063	1990	2063	1990	0.00
30/04/2009	€ / R On 14-December-09	13.60	Call	Currency Future	323	346	323	346	0.00
30/04/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2287	2225	2287	2225	0.00
30/04/2009	€ / R On 12-June-09	13.20	Call	Currency Future	6	9	6	9	0.00
30/04/2009	€ / R On 12-June-09	13.20	Put	Currency Future	1896	1816	1896	1816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	98	113	98	113	0.00
30/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2018	1946	2018	1946	0.00
30/04/2009	€ / R On 14-December-09	13.55	Call	Currency Future	329	353	329	353	0.00
30/04/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2243	2182	2243	2182	0.00
30/04/2009	€ / R On 12-June-09	13.15	Call	Currency Future	7	11	7	11	0.00
30/04/2009	€ / R On 12-June-09	13.15	Put	Currency Future	1847	1767	1847	1767	0.00
30/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	104	119	104	119	0.00
30/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1974	1902	1974	1902	0.00
30/04/2009	€ / R On 14-December-09	13.50	Call	Currency Future	336	360	336	360	0.00
30/04/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2200	2139	2200	2139	0.00
30/04/2009	€ / R On 12-June-09	13.15	Call	Currency Future	7	11	7	11	0.00
30/04/2009	€ / R On 12-June-09	13.15	Put	Currency Future	1847	1767	1847	1767	0.00
30/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	104	119	104	119	0.00
30/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1974	1902	1974	1902	0.00
30/04/2009	€ / R On 14-December-09	13.55	Call	Currency Future	329	353	329	353	0.00
30/04/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2243	2182	2243	2182	0.00
30/04/2009	€ / R On 12-June-09	13.05	Call	Currency Future	9	14	9	14	0.00
30/04/2009	€ / R On 12-June-09	13.05	Put	Currency Future	1749	1670	1749	1670	0.00
30/04/2009	€ / R On 14-September-09	13.25	Call	Currency Future	116	132	116	132	0.00
30/04/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1886	1815	1886	1815	0.00
30/04/2009	€ / R On 14-December-09	13.45	Call	Currency Future	343	367	343	367	0.00
30/04/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2156	2095	2156	2095	0.00
30/04/2009	€ / R On 12-June-09	13.50	Call	Currency Future	3	4	3	4	0.00
30/04/2009	€ / R On 12-June-09	13.50	Put	Currency Future	2193	2110	2193	2110	0.00
30/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	70	81	70	81	0.00
30/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2290	2214	2290	2214	0.00
30/04/2009	€ / R On 14-December-09	13.85	Call	Currency Future	290	313	290	313	0.00
30/04/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2504	2442	2504	2442	0.00
30/04/2009	€ / R On 12-June-09	13.65	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	13.65	Put	Currency Future	2342	2259	2342	2259	0.00
30/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	59	69	59	69	0.00
30/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2429	2352	2429	2352	0.00
30/04/2009	€ / R On 14-December-09	13.25	Call	Currency Future	371	396	371	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
30/04/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1985	1925	1985	1925	0.00
30/04/2009	€ / R On 12-June-09	13.70	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 12-June-09	13.70	Put	Currency Future	2391	2309	2391	2309	0.00
30/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	56	65	56	65	0.00
30/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2475	2398	2475	2398	0.00
30/04/2009	€ / R On 14-December-09	14.85	Call	Currency Future	189	207	189	207	0.00
30/04/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3403	3336	3403	3336	0.00
30/04/2009	€ / R On 12-June-09	13.40	Call	Currency Future	4	5	4	5	0.00
30/04/2009	€ / R On 12-June-09	13.40	Put	Currency Future	2094	2012	2094	2012	0.00
30/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	79	91	79	91	0.00
30/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2198	2124	2198	2124	0.00
30/04/2009	€ / R On 12-June-09	13.35	Call	Currency Future	4	6	4	6	0.00
30/04/2009	€ / R On 12-June-09	13.35	Put	Currency Future	2044	1963	2044	1963	0.00
30/04/2009	€ / R On 12-June-09	13.05	Call	Currency Future	9	14	9	14	0.00
30/04/2009	€ / R On 12-June-09	13.05	Put	Currency Future	1749	1670	1749	1670	0.00
30/04/2009	€ / R On 12-June-09	12.85	Call	Currency Future	16	22	16	22	0.00
30/04/2009	€ / R On 12-June-09	12.85	Put	Currency Future	1556	1478	1556	1478	0.00
30/04/2009	€ / R On 12-June-09	13.10	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	13.10	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	110	125	110	125	0.00
30/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1930	1859	1930	1859	0.00
30/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	110	125	110	125	0.00
30/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1930	1859	1930	1859	0.00
30/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	98	113	98	113	0.00
30/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2018	1946	2018	1946	0.00
30/04/2009	€ / R On 12-June-09	12.90	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	12.90	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 14-September-09	13.05	Call	Currency Future	143	163	143	163	0.00
30/04/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1713	1646	1713	1646	0.00
30/04/2009	€ / R On 14-September-09	13.75	Call	Currency Future	66	77	66	77	0.00
30/04/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2336	2260	2336	2260	0.00
30/04/2009	€ / R On 12-June-09	13.45	Call	Currency Future	3	5	3	5	0.00
30/04/2009	€ / R On 12-June-09	13.45	Put	Currency Future	2143	2061	2143	2061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	74	86	74	86	0.00
30/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2244	2169	2244	2169	0.00
30/04/2009	€ / R On 12-June-09	13.65	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	13.65	Put	Currency Future	2342	2259	2342	2259	0.00
30/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	56	65	56	65	0.00
30/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2475	2398	2475	2398	0.00
30/04/2009	€ / R On 12-June-09	13.70	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 12-June-09	13.70	Put	Currency Future	2391	2309	2391	2309	0.00
30/04/2009	€ / R On 14-September-09	13.95	Call	Currency Future	52	61	52	61	0.00
30/04/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2522	2444	2522	2444	0.00
30/04/2009	€ / R On 12-June-09	13.80	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 12-June-09	13.80	Put	Currency Future	2491	2408	2491	2408	0.00
30/04/2009	€ / R On 14-September-09	14.00	Call	Currency Future	49	58	49	58	0.00
30/04/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2569	2491	2569	2491	0.00
30/04/2009	€ / R On 12-June-09	13.90	Call	Currency Future	1	1	1	1	0.00
30/04/2009	€ / R On 12-June-09	13.90	Put	Currency Future	2591	2508	2591	2508	0.00
30/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	44	51	44	51	0.00
30/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2664	2585	2664	2585	0.00
30/04/2009	€ / R On 12-June-09	13.60	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	13.60	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	62	73	62	73	0.00
30/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2382	2306	2382	2306	0.00
30/04/2009	€ / R On 12-June-09	13.30	Call	Currency Future	5	7	5	7	0.00
30/04/2009	€ / R On 12-June-09	13.30	Put	Currency Future	1995	1913	1995	1913	0.00
30/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	136	155	136	155	0.00
30/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1756	1688	1756	1688	0.00
30/04/2009	€ / R On 12-June-09	13.55	Call	Currency Future	2	4	2	4	0.00
30/04/2009	€ / R On 12-June-09	13.55	Put	Currency Future	2242	2160	2242	2160	0.00
30/04/2009	€ / R On 12-June-09	13.95	Call	Currency Future	1	1	1	1	0.00
30/04/2009	€ / R On 12-June-09	13.95	Put	Currency Future	2641	2557	2641	2557	0.00
30/04/2009	€ / R On 14-September-09	14.20	Call	Currency Future	39	46	39	46	0.00
30/04/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2759	2679	2759	2679	0.00
30/04/2009	€ / R On 12-June-09	14.00	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	14.00	Put	Currency Future	2691	2607	2691	2607	0.00
30/04/2009	€ / R On 12-June-09	14.10	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.10	Put	Currency Future	2790	2707	2790	2707	0.00
30/04/2009	€ / R On 14-September-09	14.85	Call	Currency Future	17	21	17	21	0.00
30/04/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3387	3304	3387	3304	0.00
30/04/2009	€ / R On 12-June-09	14.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.65	Put	Currency Future	3340	3256	3340	3256	0.00
30/04/2009	€ / R On 12-June-09	14.70	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.70	Put	Currency Future	3390	3306	3390	3306	0.00
30/04/2009	€ / R On 12-June-09	14.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.35	Put	Currency Future	3040	2957	3040	2957	0.00
30/04/2009	€ / R On 12-June-09	14.15	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.15	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 12-June-09	13.85	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 12-June-09	13.85	Put	Currency Future	2541	2458	2541	2458	0.00
30/04/2009	€ / R On 12-June-09	13.60	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	13.60	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	13.55	Call	Currency Future	2	4	2	4	0.00
30/04/2009	€ / R On 12-June-09	13.55	Put	Currency Future	2242	2160	2242	2160	0.00
30/04/2009	€ / R On 12-June-09	13.80	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 12-June-09	13.80	Put	Currency Future	2491	2408	2491	2408	0.00
30/04/2009	€ / R On 12-June-09	13.40	Call	Currency Future	4	5	4	5	0.00
30/04/2009	€ / R On 12-June-09	13.40	Put	Currency Future	2094	2012	2094	2012	0.00
30/04/2009	€ / R On 12-June-09	14.10	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.10	Put	Currency Future	2790	2707	2790	2707	0.00
30/04/2009	€ / R On 12-June-09	14.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.50	Put	Currency Future	3190	3106	3190	3106	0.00
30/04/2009	€ / R On 12-June-09	14.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.90	Put	Currency Future	3590	3506	3590	3506	0.00
30/04/2009	€ / R On 12-June-09	15.20	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.20	Put	Currency Future	3890	3806	3890	3806	0.00
30/04/2009	€ / R On 12-June-09	14.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.30	Put	Currency Future	2990	2907	2990	2907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	14.20	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.20	Put	Currency Future	2890	2807	2890	2807	0.00
30/04/2009	€ / R On 12-June-09	12.90	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	12.90	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	12.75	Call	Currency Future	20	28	20	28	0.00
30/04/2009	€ / R On 12-June-09	12.75	Put	Currency Future	1460	1384	1460	1384	0.00
30/04/2009	€ / R On 12-June-09	12.30	Call	Currency Future	57	74	57	74	0.00
30/04/2009	€ / R On 12-June-09	12.30	Put	Currency Future	1047	980	1047	980	0.00
30/04/2009	€ / R On 12-June-09	12.35	Call	Currency Future	51	66	51	66	0.00
30/04/2009	€ / R On 12-June-09	12.35	Put	Currency Future	1091	1023	1091	1023	0.00
30/04/2009	€ / R On 12-June-09	12.55	Call	Currency Future	33	44	33	44	0.00
30/04/2009	€ / R On 12-June-09	12.55	Put	Currency Future	1273	1200	1273	1200	0.00
30/04/2009	€ / R On 12-June-09	12.50	Call	Currency Future	37	49	37	49	0.00
30/04/2009	€ / R On 12-June-09	12.50	Put	Currency Future	1227	1155	1227	1155	0.00
30/04/2009	€ / R On 12-June-09	12.65	Call	Currency Future	26	35	26	35	0.00
30/04/2009	€ / R On 12-June-09	12.65	Put	Currency Future	1366	1291	1366	1291	0.00
30/04/2009	€ / R On 12-June-09	12.05	Call	Currency Future	95	119	95	119	0.00
30/04/2009	€ / R On 12-June-09	12.05	Put	Currency Future	835	775	835	775	0.00
30/04/2009	€ / R On 12-June-09	12.15	Call	Currency Future	78	99	78	99	0.00
30/04/2009	€ / R On 12-June-09	12.15	Put	Currency Future	918	855	918	855	0.00
30/04/2009	€ / R On 12-June-09	11.70	Call	Currency Future	181	208	181	208	0.00
30/04/2009	€ / R On 12-June-09	11.70	Put	Currency Future	571	514	571	514	0.00
30/04/2009	€ / R On 12-June-09	11.90	Call	Currency Future	127	156	127	156	0.00
30/04/2009	€ / R On 12-June-09	11.90	Put	Currency Future	717	662	717	662	0.00
30/04/2009	€ / R On 12-June-09	12.00	Call	Currency Future	105	130	105	130	0.00
30/04/2009	€ / R On 12-June-09	12.00	Put	Currency Future	795	737	795	737	0.00
30/04/2009	€ / R On 12-June-09	11.75	Call	Currency Future	166	196	166	196	0.00
30/04/2009	€ / R On 12-June-09	11.75	Put	Currency Future	606	552	606	552	0.00
30/04/2009	€ / R On 12-June-09	12.55	Call	Currency Future	33	44	33	44	0.00
30/04/2009	€ / R On 12-June-09	12.55	Put	Currency Future	1273	1200	1273	1200	0.00
30/04/2009	€ / R On 12-June-09	12.70	Call	Currency Future	23	31	23	31	0.00
30/04/2009	€ / R On 12-June-09	12.70	Put	Currency Future	1413	1338	1413	1338	0.00
30/04/2009	€ / R On 12-June-09	12.05	Call	Currency Future	95	119	95	119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	12.05	Put	Currency Future	835	775	835	775	0.00
30/04/2009	€ / R On 12-June-09	12.15	Call	Currency Future	78	99	78	99	0.00
30/04/2009	€ / R On 12-June-09	12.15	Put	Currency Future	918	855	918	855	0.00
30/04/2009	€ / R On 12-June-09	11.65	Call	Currency Future	193	221	193	221	0.00
30/04/2009	€ / R On 12-June-09	11.65	Put	Currency Future	533	478	533	478	0.00
30/04/2009	€ / R On 12-June-09	12.65	Call	Currency Future	26	35	26	35	0.00
30/04/2009	€ / R On 12-June-09	12.65	Put	Currency Future	1366	1291	1366	1291	0.00
30/04/2009	€ / R On 12-June-09	12.85	Call	Currency Future	16	22	16	22	0.00
30/04/2009	€ / R On 12-June-09	12.85	Put	Currency Future	1556	1478	1556	1478	0.00
30/04/2009	€ / R On 12-June-09	12.60	Call	Currency Future	29	39	29	39	0.00
30/04/2009	€ / R On 12-June-09	12.60	Put	Currency Future	1319	1245	1319	1245	0.00
30/04/2009	€ / R On 12-June-09	12.40	Call	Currency Future	46	60	46	60	0.00
30/04/2009	€ / R On 12-June-09	12.40	Put	Currency Future	1136	1066	1136	1066	0.00
30/04/2009	€ / R On 12-June-09	12.80	Call	Currency Future	18	25	18	25	0.00
30/04/2009	€ / R On 12-June-09	12.80	Put	Currency Future	1508	1431	1508	1431	0.00
30/04/2009	€ / R On 12-June-09	13.75	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 12-June-09	13.75	Put	Currency Future	2441	2358	2441	2358	0.00
30/04/2009	€ / R On 12-June-09	13.90	Call	Currency Future	1	1	1	1	0.00
30/04/2009	€ / R On 12-June-09	13.90	Put	Currency Future	2591	2508	2591	2508	0.00
30/04/2009	€ / R On 12-June-09	14.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.25	Put	Currency Future	2940	2857	2940	2857	0.00
30/04/2009	€ / R On 12-June-09	14.45	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.45	Put	Currency Future	3140	3057	3140	3057	0.00
30/04/2009	€ / R On 12-June-09	14.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.55	Put	Currency Future	3240	3156	3240	3156	0.00
30/04/2009	€ / R On 12-June-09	14.75	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.75	Put	Currency Future	3440	3356	3440	3356	0.00
30/04/2009	€ / R On 12-June-09	14.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.85	Put	Currency Future	3540	3456	3540	3456	0.00
30/04/2009	€ / R On 12-June-09	14.95	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.95	Put	Currency Future	3640	3556	3640	3556	0.00
30/04/2009	€ / R On 12-June-09	15.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.05	Put	Currency Future	3740	3656	3740	3656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.40	Put	Currency Future	3090	3007	3090	3007	0.00
30/04/2009	€ / R On 12-June-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.60	Put	Currency Future	3290	3206	3290	3206	0.00
30/04/2009	€ / R On 12-June-09	14.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.30	Put	Currency Future	2990	2907	2990	2907	0.00
30/04/2009	€ / R On 12-June-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.40	Put	Currency Future	3090	3007	3090	3007	0.00
30/04/2009	€ / R On 12-June-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.60	Put	Currency Future	3290	3206	3290	3206	0.00
30/04/2009	€ / R On 12-June-09	14.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.80	Put	Currency Future	3490	3406	3490	3406	0.00
30/04/2009	€ / R On 12-June-09	15.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.00	Put	Currency Future	3690	3606	3690	3606	0.00
30/04/2009	€ / R On 12-June-09	15.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.10	Put	Currency Future	3790	3706	3790	3706	0.00
30/04/2009	€ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.30	Put	Currency Future	3990	3906	3990	3906	0.00
30/04/2009	€ / R On 12-June-09	15.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.40	Put	Currency Future	4090	4006	4090	4006	0.00
30/04/2009	€ / R On 12-June-09	15.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.50	Put	Currency Future	4190	4106	4190	4106	0.00
30/04/2009	€ / R On 12-June-09	15.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.60	Put	Currency Future	4290	4206	4290	4206	0.00
30/04/2009	€ / R On 12-June-09	14.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.80	Put	Currency Future	3490	3406	3490	3406	0.00
30/04/2009	€ / R On 12-June-09	14.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	14.90	Put	Currency Future	3590	3506	3590	3506	0.00
30/04/2009	€ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.30	Put	Currency Future	3990	3906	3990	3906	0.00
30/04/2009	€ / R On 12-June-09	14.05	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.05	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	13.10	Call	Currency Future	8	12	8	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	13.10	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	14.05	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.05	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	14.15	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.15	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 12-June-09	14.20	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	14.20	Put	Currency Future	2890	2807	2890	2807	0.00
30/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	62	73	62	73	0.00
30/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2382	2306	2382	2306	0.00
30/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	44	51	44	51	0.00
30/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2664	2585	2664	2585	0.00
30/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	34	41	34	41	0.00
30/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2854	2774	2854	2774	0.00
30/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	30	36	30	36	0.00
30/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2950	2869	2950	2869	0.00
30/04/2009	€ / R On 14-September-09	14.50	Call	Currency Future	27	32	27	32	0.00
30/04/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3046	2965	3046	2965	0.00
30/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	24	28	24	28	0.00
30/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3143	3061	3143	3061	0.00
30/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	79	91	79	91	0.00
30/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2198	2124	2198	2124	0.00
30/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	34	41	34	41	0.00
30/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2854	2774	2854	2774	0.00
30/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	30	36	30	36	0.00
30/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2950	2869	2950	2869	0.00
30/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	205	230	205	230	0.00
30/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1425	1363	1425	1363	0.00
30/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	185	209	185	209	0.00
30/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1505	1442	1505	1442	0.00
30/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	168	189	168	189	0.00
30/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1587	1522	1587	1522	0.00
30/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	83	96	83	96	0.00
30/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2153	2079	2153	2079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	14.05	Call	Currency Future	46	55	46	55	0.00
30/04/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2616	2538	2616	2538	0.00
30/04/2009	€ / R On 14-September-09	14.15	Call	Currency Future	41	48	41	48	0.00
30/04/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2711	2632	2711	2632	0.00
30/04/2009	€ / R On 14-September-09	14.25	Call	Currency Future	36	43	36	43	0.00
30/04/2009	€ / R On 14-September-09	14.25	Put	Currency Future	2806	2726	2806	2726	0.00
30/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	136	155	136	155	0.00
30/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1756	1688	1756	1688	0.00
30/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	168	189	168	189	0.00
30/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1587	1522	1587	1522	0.00
30/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	176	199	176	199	0.00
30/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1546	1482	1546	1482	0.00
30/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	59	69	59	69	0.00
30/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2429	2352	2429	2352	0.00
30/04/2009	€ / R On 14-December-09	13.75	Call	Currency Future	303	327	303	327	0.00
30/04/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2417	2356	2417	2356	0.00
30/04/2009	€ / R On 14-December-09	13.95	Call	Currency Future	278	300	278	300	0.00
30/04/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2591	2529	2591	2529	0.00
30/04/2009	€ / R On 14-December-09	14.05	Call	Currency Future	266	288	266	288	0.00
30/04/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2679	2617	2679	2617	0.00
30/04/2009	€ / R On 14-December-09	14.15	Call	Currency Future	255	276	255	276	0.00
30/04/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2768	2705	2768	2705	0.00
30/04/2009	€ / R On 14-December-09	14.25	Call	Currency Future	244	265	244	265	0.00
30/04/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2858	2794	2858	2794	0.00
30/04/2009	€ / R On 14-December-09	13.30	Call	Currency Future	364	389	364	389	0.00
30/04/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2028	1967	2028	1967	0.00
30/04/2009	€ / R On 14-December-09	13.40	Call	Currency Future	349	374	349	374	0.00
30/04/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2113	2053	2113	2053	0.00
30/04/2009	€ / R On 14-December-09	13.80	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-December-09	13.90	Call	Currency Future	284	306	284	306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2547	2485	2547	2485	0.00
30/04/2009	€ / R On 14-December-09	14.00	Call	Currency Future	272	294	272	294	0.00
30/04/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2635	2573	2635	2573	0.00
30/04/2009	€ / R On 14-December-09	13.05	Call	Currency Future	403	429	403	429	0.00
30/04/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1817	1758	1817	1758	0.00
30/04/2009	€ / R On 14-December-09	13.15	Call	Currency Future	387	412	387	412	0.00
30/04/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1901	1841	1901	1841	0.00
30/04/2009	€ / R On 14-December-09	13.65	Call	Currency Future	317	340	317	340	0.00
30/04/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2331	2269	2331	2269	0.00
30/04/2009	€ / R On 14-September-09	13.05	Call	Currency Future	143	163	143	163	0.00
30/04/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1713	1646	1713	1646	0.00
30/04/2009	€ / R On 14-December-09	13.15	Call	Currency Future	387	412	387	412	0.00
30/04/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1901	1841	1901	1841	0.00
30/04/2009	€ / R On 14-December-09	13.85	Call	Currency Future	290	313	290	313	0.00
30/04/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2504	2442	2504	2442	0.00
30/04/2009	€ / R On 14-December-09	13.10	Call	Currency Future	395	421	395	421	0.00
30/04/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1859	1800	1859	1800	0.00
30/04/2009	€ / R On 14-December-09	13.80	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	74	86	74	86	0.00
30/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2244	2169	2244	2169	0.00
30/04/2009	€ / R On 14-December-09	13.90	Call	Currency Future	284	306	284	306	0.00
30/04/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2547	2485	2547	2485	0.00
30/04/2009	€ / R On 14-December-09	14.10	Call	Currency Future	260	282	260	282	0.00
30/04/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2724	2661	2724	2661	0.00
30/04/2009	€ / R On 14-December-09	14.05	Call	Currency Future	266	288	266	288	0.00
30/04/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2679	2617	2679	2617	0.00
30/04/2009	€ / R On 14-December-09	12.95	Call	Currency Future	421	448	421	448	0.00
30/04/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1735	1676	1735	1676	0.00
30/04/2009	€ / R On 14-September-09	12.75	Call	Currency Future	195	219	195	219	0.00
30/04/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1465	1402	1465	1402	0.00
30/04/2009	€ / R On 14-December-09	12.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1694	1636	1694	1636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	13.10	Call	Currency Future	395	421	395	421	0.00
30/04/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1859	1800	1859	1800	0.00
30/04/2009	€ / R On 14-December-09	13.60	Call	Currency Future	323	346	323	346	0.00
30/04/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2287	2225	2287	2225	0.00
30/04/2009	€ / R On 14-December-09	12.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	226	253	226	253	0.00
30/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1346	1286	1346	1286	0.00
30/04/2009	€ / R On 14-December-09	12.85	Call	Currency Future	439	467	439	467	0.00
30/04/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1653	1596	1653	1596	0.00
30/04/2009	€ / R On 14-December-09	13.05	Call	Currency Future	403	429	403	429	0.00
30/04/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1817	1758	1817	1758	0.00
30/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	238	265	238	265	0.00
30/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1307	1248	1307	1248	0.00
30/04/2009	€ / R On 14-December-09	12.50	Call	Currency Future	513	542	513	542	0.00
30/04/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1376	1321	1376	1321	0.00
30/04/2009	€ / R On 14-December-09	12.60	Call	Currency Future	491	519	491	519	0.00
30/04/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1454	1398	1454	1398	0.00
30/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	345	381	345	381	0.00
30/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1015	964	1015	964	0.00
30/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	176	199	176	199	0.00
30/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1546	1482	1546	1482	0.00
30/04/2009	€ / R On 14-December-09	12.35	Call	Currency Future	548	580	548	580	0.00
30/04/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1262	1208	1262	1208	0.00
30/04/2009	€ / R On 14-December-09	12.65	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	361	398	361	398	0.00
30/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	981	931	981	931	0.00
30/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	330	364	330	364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1050	998	1050	998	0.00
30/04/2009	€ / R On 14-December-09	12.30	Call	Currency Future	561	593	561	593	0.00
30/04/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1224	1172	1224	1172	0.00
30/04/2009	€ / R On 14-December-09	12.40	Call	Currency Future	536	567	536	567	0.00
30/04/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1300	1246	1300	1246	0.00
30/04/2009	€ / R On 14-December-09	12.60	Call	Currency Future	491	519	491	519	0.00
30/04/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1454	1398	1454	1398	0.00
30/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	345	381	345	381	0.00
30/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1015	964	1015	964	0.00
30/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	215	241	215	241	0.00
30/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1385	1324	1385	1324	0.00
30/04/2009	€ / R On 14-December-09	10.65	Call	Currency Future	1272	1332	1272	1332	0.00
30/04/2009	€ / R On 14-December-09	10.65	Put	Currency Future	286	261	286	261	0.00
30/04/2009	€ / R On 14-December-09	11.15	Call	Currency Future	986	1036	986	1036	0.00
30/04/2009	€ / R On 14-December-09	11.15	Put	Currency Future	500	465	500	465	0.00
30/04/2009	€ / R On 14-December-09	11.65	Call	Currency Future	762	804	762	804	0.00
30/04/2009	€ / R On 14-December-09	11.65	Put	Currency Future	776	733	776	733	0.00
30/04/2009	€ / R On 14-December-09	14.65	Call	Currency Future	207	225	207	225	0.00
30/04/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3220	3154	3220	3154	0.00
30/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	430	471	430	471	0.00
30/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	850	804	850	804	0.00
30/04/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1410	1472	1410	1472	0.00
30/04/2009	€ / R On 14-December-09	10.45	Put	Currency Future	224	201	224	201	0.00
30/04/2009	€ / R On 14-December-09	10.95	Call	Currency Future	1093	1146	1093	1146	0.00
30/04/2009	€ / R On 14-December-09	10.95	Put	Currency Future	406	375	406	375	0.00
30/04/2009	€ / R On 14-December-09	11.45	Call	Currency Future	845	890	845	890	0.00
30/04/2009	€ / R On 14-December-09	11.45	Put	Currency Future	659	619	659	619	0.00
30/04/2009	€ / R On 14-December-09	11.95	Call	Currency Future	660	696	660	696	0.00
30/04/2009	€ / R On 14-December-09	11.95	Put	Currency Future	974	925	974	925	0.00
30/04/2009	€ / R On 14-December-09	14.75	Call	Currency Future	198	216	198	216	0.00
30/04/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3311	3245	3311	3245	0.00
30/04/2009	€ / R On 12-June-09	6.25	Call	Currency Future	5060	5144	5060	5144	0.00
30/04/2009	€ / R On 12-June-09	6.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	3560	3644	3560	3644	0.00
30/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	2060	2144	2060	2144	0.00
30/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	10.75	Call	Currency Future	642	713	642	713	0.00
30/04/2009	€ / R On 12-June-09	10.75	Put	Currency Future	82	70	82	70	0.00
30/04/2009	€ / R On 12-June-09	15.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	15.25	Put	Currency Future	3940	3856	3940	3856	0.00
30/04/2009	€ / R On 12-June-09	16.75	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	16.75	Put	Currency Future	5440	5356	5440	5356	0.00
30/04/2009	€ / R On 12-June-09	18.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	18.25	Put	Currency Future	6940	6856	6940	6856	0.00
30/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	5080	5167	5080	5167	0.00
30/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3580	3667	3580	3667	0.00
30/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	2102	2186	2102	2186	0.00
30/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	21	19	21	19	0.00
30/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	861	927	861	927	0.00
30/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	281	260	281	260	0.00
30/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	8	10	8	10	0.00
30/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	3928	3843	3928	3843	0.00
30/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1	1	1	1	0.00
30/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5421	5334	5421	5334	0.00
30/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	6920	6833	6920	6833	0.00
30/04/2009	€ / R On 14-December-09	9.55	Call	Currency Future	2147	2224	2147	2224	0.00
30/04/2009	€ / R On 14-December-09	9.55	Put	Currency Future	61	53	61	53	0.00
30/04/2009	€ / R On 14-December-09	11.05	Call	Currency Future	1038	1090	1038	1090	0.00
30/04/2009	€ / R On 14-December-09	11.05	Put	Currency Future	452	419	452	419	0.00
30/04/2009	€ / R On 14-December-09	15.55	Call	Currency Future	141	156	141	156	0.00
30/04/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4054	3985	4054	3985	0.00
30/04/2009	€ / R On 14-December-09	17.05	Call	Currency Future	59	68	59	68	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5473	5397	5473	5397	0.00
30/04/2009	€ / R On 14-December-09	18.55	Call	Currency Future	24	28	24	28	0.00
30/04/2009	€ / R On 14-December-09	18.55	Put	Currency Future	6937	6857	6937	6857	0.00
30/04/2009	€ / R On 12-June-09	5.90	Call	Currency Future	5410	5494	5410	5494	0.00
30/04/2009	€ / R On 12-June-09	5.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	7.40	Call	Currency Future	3910	3994	3910	3994	0.00
30/04/2009	€ / R On 12-June-09	7.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	8.90	Call	Currency Future	2410	2494	2410	2494	0.00
30/04/2009	€ / R On 12-June-09	8.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	10.40	Call	Currency Future	939	1018	939	1018	0.00
30/04/2009	€ / R On 12-June-09	10.40	Put	Currency Future	29	24	29	24	0.00
30/04/2009	€ / R On 12-June-09	16.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	16.40	Put	Currency Future	5090	5006	5090	5006	0.00
30/04/2009	€ / R On 12-June-09	17.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	17.90	Put	Currency Future	6590	6506	6590	6506	0.00
30/04/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5380	5467	5380	5467	0.00
30/04/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3880	3967	3880	3967	0.00
30/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2391	2476	2391	2476	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	10	9	10	9	0.00
30/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	1069	1141	1069	1141	0.00
30/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	189	174	189	174	0.00
30/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	12	15	12	15	0.00
30/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3632	3548	3632	3548	0.00
30/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	2	1	2	0.00
30/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5121	5035	5121	5035	0.00
30/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6620	6533	6620	6533	0.00
30/04/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2434	2515	2434	2515	0.00
30/04/2009	€ / R On 14-December-09	9.25	Put	Currency Future	48	44	48	44	0.00
30/04/2009	€ / R On 14-December-09	10.75	Call	Currency Future	1210	1267	1210	1267	0.00
30/04/2009	€ / R On 14-December-09	10.75	Put	Currency Future	323	296	323	296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	15.25	Call	Currency Future	159	176	159	176	0.00
30/04/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3773	3705	3773	3705	0.00
30/04/2009	€ / R On 14-December-09	16.75	Call	Currency Future	71	81	71	81	0.00
30/04/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5185	5110	5185	5110	0.00
30/04/2009	€ / R On 14-December-09	18.25	Call	Currency Future	28	33	28	33	0.00
30/04/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6642	6562	6642	6562	0.00
30/04/2009	€ / R On 14-December-09	12.20	Call	Currency Future	587	620	587	620	0.00
30/04/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1151	1099	1151	1099	0.00
30/04/2009	€ / R On 12-June-09	5.80	Call	Currency Future	5510	5594	5510	5594	0.00
30/04/2009	€ / R On 12-June-09	5.80	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	7.30	Call	Currency Future	4010	4094	4010	4094	0.00
30/04/2009	€ / R On 12-June-09	7.30	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	8.80	Call	Currency Future	2510	2594	2510	2594	0.00
30/04/2009	€ / R On 12-June-09	8.80	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	10.30	Call	Currency Future	1030	1111	1030	1111	0.00
30/04/2009	€ / R On 12-June-09	10.30	Put	Currency Future	20	17	20	17	0.00
30/04/2009	€ / R On 12-June-09	16.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	16.30	Put	Currency Future	4990	4906	4990	4906	0.00
30/04/2009	€ / R On 12-June-09	17.80	Call	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 12-June-09	17.80	Put	Currency Future	6490	6406	6490	6406	0.00
30/04/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5530	5617	5530	5617	0.00
30/04/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	7.45	Call	Currency Future	4030	4117	4030	4117	0.00
30/04/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
30/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2537	2623	2537	2623	0.00
30/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	7	6	7	6	0.00
30/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1182	1256	1182	1256	0.00
30/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	152	140	152	140	0.00
30/04/2009	€ / R On 14-September-09	14.95	Call	Currency Future	15	18	15	18	0.00
30/04/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3485	3401	3485	3401	0.00
30/04/2009	€ / R On 14-September-09	16.45	Call	Currency Future	2	2	2	2	0.00
30/04/2009	€ / R On 14-September-09	16.45	Put	Currency Future	4972	4885	4972	4885	0.00
30/04/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6470	6383	6470	6383	0.00
30/04/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2579	2661	2579	2661	0.00
30/04/2009	€ / R On 14-December-09	9.10	Put	Currency Future	43	40	43	40	0.00
30/04/2009	€ / R On 14-December-09	10.60	Call	Currency Future	1306	1366	1306	1366	0.00
30/04/2009	€ / R On 14-December-09	10.60	Put	Currency Future	270	245	270	245	0.00
30/04/2009	€ / R On 14-December-09	15.10	Call	Currency Future	170	187	170	187	0.00
30/04/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3634	3566	3634	3566	0.00
30/04/2009	€ / R On 14-December-09	16.60	Call	Currency Future	78	88	78	88	0.00
30/04/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5041	4967	5041	4967	0.00
30/04/2009	€ / R On 14-December-09	18.10	Call	Currency Future	31	37	31	37	0.00
30/04/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6495	6415	6495	6415	0.00
30/04/2009	€ / R On 12-June-09	11.50	Call	Currency Future	233	268	233	268	0.00
30/04/2009	€ / R On 12-June-09	11.50	Put	Currency Future	423	374	423	374	0.00
30/04/2009	€ / R On 12-June-09	11.60	Call	Currency Future	205	236	205	236	0.00
30/04/2009	€ / R On 12-June-09	11.60	Put	Currency Future	495	442	495	442	0.00
30/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	523	571	523	571	0.00
30/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	643	605	643	605	0.00
30/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	489	535	489	535	0.00
30/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	709	668	709	668	0.00
30/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	458	502	458	502	0.00
30/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	778	735	778	735	0.00
30/04/2009	€ / R On 14-December-09	11.75	Call	Currency Future	726	766	726	766	0.00
30/04/2009	€ / R On 14-December-09	11.75	Put	Currency Future	840	794	840	794	0.00
30/04/2009	€ / R On 14-December-09	11.85	Call	Currency Future	692	730	692	730	0.00
30/04/2009	€ / R On 14-December-09	11.85	Put	Currency Future	906	859	906	859	0.00
30/04/2009	€ / R On 14-December-09	12.05	Call	Currency Future	629	664	629	664	0.00
30/04/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1043	993	1043	993	0.00
30/04/2009	€ / R On 12-June-09	11.05	Call	Currency Future	431	491	431	491	0.00
30/04/2009	€ / R On 12-June-09	11.05	Put	Currency Future	171	147	171	147	0.00
30/04/2009	€ / R On 12-June-09	11.15	Call	Currency Future	374	428	374	428	0.00
30/04/2009	€ / R On 12-June-09	11.15	Put	Currency Future	214	184	214	184	0.00
30/04/2009	€ / R On 12-June-09	11.25	Call	Currency Future	326	373	326	373	0.00
30/04/2009	€ / R On 12-June-09	11.25	Put	Currency Future	266	229	266	229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	11.35	Call	Currency Future	285	326	285	326	0.00
30/04/2009	€ / R On 12-June-09	11.35	Put	Currency Future	325	283	325	283	0.00
30/04/2009	€ / R On 12-June-09	11.55	Call	Currency Future	219	251	219	251	0.00
30/04/2009	€ / R On 12-June-09	11.55	Put	Currency Future	459	407	459	407	0.00
30/04/2009	€ / R On 12-June-09	11.65	Call	Currency Future	193	221	193	221	0.00
30/04/2009	€ / R On 12-June-09	11.65	Put	Currency Future	533	478	533	478	0.00
30/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	663	719	663	719	0.00
30/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	433	403	433	403	0.00
30/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	620	673	620	673	0.00
30/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	490	456	490	456	0.00
30/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	580	630	580	630	0.00
30/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	549	513	549	513	0.00
30/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	474	518	474	518	0.00
30/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	743	701	743	701	0.00
30/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	444	486	444	486	0.00
30/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	814	769	814	769	0.00
30/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3851	3935	3851	3935	0.00
30/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	14	14	14	14	0.00
30/04/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2870	2954	2870	2954	0.00
30/04/2009	€ / R On 14-December-09	8.80	Put	Currency Future	34	33	34	33	0.00
30/04/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1922	1992	1922	1992	0.00
30/04/2009	€ / R On 14-December-09	9.80	Put	Currency Future	86	71	86	71	0.00
30/04/2009	€ / R On 14-December-09	10.80	Call	Currency Future	1179	1236	1179	1236	0.00
30/04/2009	€ / R On 14-December-09	10.80	Put	Currency Future	343	315	343	315	0.00
30/04/2009	€ / R On 14-December-09	14.80	Call	Currency Future	193	212	193	212	0.00
30/04/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3357	3291	3357	3291	0.00
30/04/2009	€ / R On 14-December-09	15.80	Call	Currency Future	124	139	124	139	0.00
30/04/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4288	4218	4288	4218	0.00
30/04/2009	€ / R On 12-June-09	11.00	Call	Currency Future	462	0	462	0	0.00
30/04/2009	€ / R On 12-June-09	11.00	Put	Currency Future	152	0	152	0	0.00
30/04/2009	€ / R On 12-June-09	11.10	Call	Currency Future	401	0	401	0	0.00
30/04/2009	€ / R On 12-June-09	11.10	Put	Currency Future	191	0	191	0	0.00
30/04/2009	€ / R On 12-June-09	11.20	Call	Currency Future	349	0	349	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
30/04/2009	€ / R On 12-June-09	11.20	Put	Currency Future	239	0	239	0	0.00
30/04/2009	€ / R On 12-June-09	11.30	Call	Currency Future	305	0	305	0	0.00
30/04/2009	€ / R On 12-June-09	11.30	Put	Currency Future	295	0	295	0	0.00
30/04/2009	€ / R On 12-June-09	11.60	Call	Currency Future	205	0	205	0	0.00
30/04/2009	€ / R On 12-June-09	11.60	Put	Currency Future	495	0	495	0	0.00
30/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	737	0	737	0	0.00
30/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	357	0	357	0	0.00
30/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	686	0	686	0	0.00
30/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	406	0	406	0	0.00
30/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	641	0	641	0	0.00
30/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	461	0	461	0	0.00
30/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	600	0	600	0	0.00
30/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	520	0	520	0	0.00
30/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	560	0	560	0	0.00
30/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	580	0	580	0	0.00
30/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3949	0	3949	0	0.00
30/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	13	0	13	0	0.00
30/04/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2967	0	2967	0	0.00
30/04/2009	€ / R On 14-December-09	8.70	Put	Currency Future	31	0	31	0	0.00
30/04/2009	€ / R On 14-December-09	9.70	Call	Currency Future	2009	0	2009	0	0.00
30/04/2009	€ / R On 14-December-09	9.70	Put	Currency Future	72	0	72	0	0.00
30/04/2009	€ / R On 14-December-09	10.70	Call	Currency Future	1240	0	1240	0	0.00
30/04/2009	€ / R On 14-December-09	10.70	Put	Currency Future	304	0	304	0	0.00
30/04/2009	€ / R On 14-December-09	14.70	Call	Currency Future	202	0	202	0	0.00
30/04/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3266	0	3266	0	0.00
30/04/2009	€ / R On 14-December-09	15.70	Call	Currency Future	131	0	131	0	0.00
30/04/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4195	0	4195	0	0.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J204 On 21-December-18			jSwap	8.7600	8.6370	0.0862	0.0784	0.00
30/04/2009	J207 On 15-January-20			jSwap	8.7000	8.5820	0.0506	0.0423	0.00
30/04/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
30/04/2009	JFRA On 07-May-09			jFra	8.1000	8.2200	0.0198	0.0201	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3,022.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R153 On 07-May-09	9.25	Call	Option on Bond Future	3748	3889	3748	3889	0.00
30/04/2009	R153 On 07-May-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	4220	4362	4220	4362	0.00
30/04/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	2	2	2	2	0.00
30/04/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1268	1269	1268	1269	0.00
30/04/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	47	48	47	48	0.00
30/04/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	4469	4612	4469	4612	0.00
30/04/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	1	1	1	1	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10,171.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5,000.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	4119	4654	4119	4654	0.00
30/04/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	6744	6134	6744	6134	0.00
30/04/2009	R157 On 07-May-09	7.25	Call	Option on Bond Future	7	41	7	41	386.00
30/04/2009	R157 On 07-May-09	7.25	Put	Option on Bond Future	5055	3998	5055	3998	0.00
30/04/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	7247	8150	7247	8150	0.00
30/04/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	1104	891	1104	891	0.00
30/04/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	2782	3252	2782	3252	0.00
30/04/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	6372	5714	6372	5714	0.00
30/04/2009	R157 On 07-May-09	9.00	Call	Option on Bond Future	4905	5992	4905	5992	0.00
30/04/2009	R157 On 07-May-09	9.00	Put	Option on Bond Future	9	4	9	4	0.00
30/04/2009	R157 On 07-May-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/04/2009	R157 On 07-May-09	6.50	Put	Option on Bond Future	9634	8542	9634	8542	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13,142.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2,500.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	10087	10107	10087	10107	0.00
30/04/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	12464	12484	12464	12484	0.00
30/04/2009	R186 On 07-May-09	8.00	Call	Option on Bond Future	69	318	69	318	2,280.00
30/04/2009	R186 On 07-May-09	8.00	Put	Option on Bond Future	7187	5085	7187	5085	0.00
30/04/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	8024	9572	8024	9572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	4874	4026	4874	4026	0.00
30/04/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	8826	10221	8826	10221	0.00
30/04/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	8542	7501	8542	7501	240.00
30/04/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	4698	5642	4698	5642	240.00
30/04/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14860	13367	14860	13367	0.00
30/04/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	10080	11580	10080	11580	0.00
30/04/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	7386	6450	7386	6450	5,000.00
30/04/2009	R186 On 07-May-09	9.00	Call	Option on Bond Future	3652	5717	3652	5717	0.00
30/04/2009	R186 On 07-May-09	9.00	Put	Option on Bond Future	500	213	500	213	0.00
30/04/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	2060	2721	2060	2721	35.00
30/04/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	14720	12985	14720	12985	0.00
30/04/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	3896	4727	3896	4727	5,000.00
30/04/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	16887	15282	16887	15282	0.00
30/04/2009	R186 On 07-May-09	7.25	Call	Option on Bond Future	0	2	0	2	4,930.00
30/04/2009	R186 On 07-May-09	7.25	Put	Option on Bond Future	15758	13409	15758	13409	0.00
30/04/2009	R186 On 07-May-09	6.50	Call	Option on Bond Future	0	0	0	0	97.00
30/04/2009	R186 On 07-May-09	6.50	Put	Option on Bond Future	25311	22960	25311	22960	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09	11.00	Call	Option on Bond Future	574	590	574	590	0.00
30/04/2009	R196 On 07-May-09	11.00	Put	Option on Bond Future	108	123	108	123	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	2779	3184	2779	3184	0.00
30/04/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	6042	5490	6042	5490	0.00
30/04/2009	R201 On 07-May-09	9.25	Call	Option on Bond Future	4611	5518	4611	5518	0.00
30/04/2009	R201 On 07-May-09	9.25	Put	Option on Bond Future	2	1	2	1	0.00
30/04/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	5518	6261	5518	6261	0.00
30/04/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	933	746	933	746	0.00
30/04/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	2112	2495	2112	2495	0.00
30/04/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5186	4626	5186	4626	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	6228	5569	6228	5569	0.00
30/04/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	6043	6678	6043	6678	0.00
30/04/2009	R203 On 07-May-09	9.00	Call	Option on Bond Future	2999	4060	2999	4060	0.00
30/04/2009	R203 On 07-May-09	9.00	Put	Option on Bond Future	117	56	117	56	0.00
30/04/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	6147	6986	6147	6986	0.00
30/04/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	1886	1578	1886	1578	0.00
30/04/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	2447	2868	2447	2868	0.00
30/04/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8493	7746	8493	7746	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	5627	6273	5627	6273	0.00
30/04/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	8071	7429	8071	7429	0.00
30/04/2009	R204 On 07-May-09	8.75	Call	Option on Bond Future	1986	3013	1986	3013	0.00
30/04/2009	R204 On 07-May-09	8.75	Put	Option on Bond Future	404	210	404	210	750.00
30/04/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	6670	7582	6670	7582	0.00
30/04/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	2061	1727	2061	1727	0.00
30/04/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	3008	3485	3008	3485	0.00
30/04/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9646	8854	9646	8854	0.00
30/04/2009	R204 On 07-May-09	7.75	Call	Option on Bond Future	26	113	26	113	750.00
30/04/2009	R204 On 07-May-09	7.75	Put	Option on Bond Future	4926	3791	4926	3791	0.00
30/04/2009	R204 On 07-May-09	9.00	Call	Option on Bond Future	3247	4401	3247	4401	0.00
30/04/2009	R204 On 07-May-09	9.00	Put	Option on Bond Future	130	62	130	62	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2,258.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	2247	2566	2247	2566	0.00
30/04/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4904	4464	4904	4464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R206 On 07-May-09	9.00	Call	Option on Bond Future	3018	3738	3018	3738	0.00
30/04/2009	R206 On 07-May-09	9.00	Put	Option on Bond Future	9	4	9	4	0.00
30/04/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	660	849	660	849	300.00
30/04/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	4906	4358	4906	4358	0.00
30/04/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	1740	2044	1740	2044	0.00
30/04/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4235	3788	4235	3788	0.00
30/04/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	4633	5223	4633	5223	0.00
30/04/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	764	617	764	617	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	5435	6106	5435	6106	0.00
30/04/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	8693	7988	8693	7988	0.00
30/04/2009	R207 On 07-May-09	9.00	Call	Option on Bond Future	2446	3603	2446	3603	0.00
30/04/2009	R207 On 07-May-09	9.00	Put	Option on Bond Future	287	139	287	139	0.00
30/04/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	6099	7032	6099	7032	0.00
30/04/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	2435	2035	2435	2035	0.00
30/04/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	2499	2957	2499	2957	0.00
30/04/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10462	9567	10462	9567	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	5704	6390	5704	6390	0.00
30/04/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	8779	8083	8779	8083	0.00
30/04/2009	R208 On 07-May-09	8.75	Call	Option on Bond Future	904	1706	904	1706	0.00
30/04/2009	R208 On 07-May-09	8.75	Put	Option on Bond Future	1212	699	1212	699	0.00
30/04/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	5618	6526	5618	6526	0.00
30/04/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	2894	2437	2894	2437	0.00
30/04/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	2724	3217	2724	3217	0.00
30/04/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10331	9438	10331	9438	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5,493.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	6328	7331	6328	7331	2,500.00
30/04/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	14038	12853	14038	12853	0.00
30/04/2009	R209 On 07-May-09	9.00	Call	Option on Bond Future	6010	8046	6010	8046	0.00
30/04/2009	R209 On 07-May-09	9.00	Put	Option on Bond Future	50	17	50	17	0.00
30/04/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	4299	5372	4299	5372	1,950.00
30/04/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	6710	5667	6710	5667	0.00
30/04/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	3693	4499	3693	4499	0.00
30/04/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	13756	12405	13756	12405	0.00
30/04/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	7597	9059	7597	9059	0.00
30/04/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	3522	2869	3522	2869	0.00
30/04/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	14153	15868	14153	15868	0.00
30/04/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	2914	2472	2914	2472	2,500.00
30/04/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	3010	3709	3010	3709	5,000.00
30/04/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	15790	14332	15790	14332	0.00
30/04/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	16801	18505	16801	18505	0.00
30/04/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	4168	3684	4168	3684	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8,848.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1,174.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	197	165	197	165	0.00
30/04/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	135	170	135	170	0.00
30/04/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	339	307	339	307	0.00
30/04/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	264	299	264	299	0.00
30/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	439	406	439	406	0.00
30/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	359	394	359	394	0.00
30/04/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	221	187	221	187	0.00
30/04/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	110	142	110	142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	361	327	361	327	0.00
30/04/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	235	268	235	268	0.00
30/04/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	124	104	124	104	0.00
30/04/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	262	309	262	309	0.00
30/04/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	267	241	267	241	0.00
30/04/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	392	432	392	432	0.00
30/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	367	339	367	339	0.00
30/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	487	526	487	526	0.00
30/04/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	252	227	252	227	0.00
30/04/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	426	469	426	469	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	111	93	111	93	0.00
30/04/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	299	349	299	349	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	100	84	100	84	0.00
30/04/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	338	389	338	389	0.00
30/04/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	238	215	238	215	0.00
30/04/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	462	506	462	506	0.00
30/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	337	311	337	311	0.00
30/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	556	598	556	598	0.00
30/04/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	73	59	73	59	0.00
30/04/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	462	514	462	514	0.00
30/04/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	186	164	186	164	0.00
30/04/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	611	655	611	655	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	254	225	254	225	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	774	813	774	813	0.00
30/04/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	73	59	73	59	0.00
30/04/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	462	514	462	514	0.00
30/04/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	201	177	201	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	576	619	576	619	0.00
30/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	297	270	297	270	0.00
30/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	667	707	667	707	0.00
30/04/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	90	76	90	76	0.00
30/04/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	378	431	378	431	0.00
30/04/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	225	203	225	203	0.00
30/04/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	500	545	500	545	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	90	76	90	76	0.00
30/04/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	378	431	378	431	0.00
30/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	310	286	310	286	0.00
30/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	629	674	629	674	0.00
30/04/2009	ZAAD On 12-June-09	6.60	Call	Currency Future	81	68	81	68	0.00
30/04/2009	ZAAD On 12-June-09	6.60	Put	Currency Future	420	474	420	474	0.00
30/04/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	213	192	213	192	0.00
30/04/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	538	584	538	584	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	286	254	286	254	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	705	742	705	742	0.00
30/04/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	63	50	63	50	0.00
30/04/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	501	555	501	555	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	286	254	286	254	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	705	742	705	742	0.00
30/04/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	201	177	201	177	0.00
30/04/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	576	619	576	619	0.00
30/04/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	54	42	54	42	0.00
30/04/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	542	598	542	598	0.00
30/04/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	172	151	172	151	0.00
30/04/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	647	692	647	692	0.00
30/04/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	270	239	270	239	0.00
30/04/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	739	777	739	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	172	151	172	151	0.00
30/04/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	647	692	647	692	0.00
30/04/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	46	36	46	36	0.00
30/04/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	584	641	584	641	0.00
30/04/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	146	127	146	127	0.00
30/04/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	721	769	721	769	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	254	225	254	225	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	774	813	774	813	0.00
30/04/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	46	36	46	36	0.00
30/04/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	584	641	584	641	0.00
30/04/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	33	25	33	25	0.00
30/04/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	671	730	671	730	0.00
30/04/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	123	107	123	107	0.00
30/04/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	798	849	798	849	0.00
30/04/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	39	30	39	30	0.00
30/04/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	627	685	627	685	0.00
30/04/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	146	127	146	127	0.00
30/04/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	721	769	721	769	0.00
30/04/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	159	138	159	138	0.00
30/04/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	684	730	684	730	0.00
30/04/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	213	192	213	192	0.00
30/04/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	538	584	538	584	0.00
30/04/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	63	50	63	50	0.00
30/04/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	501	555	501	555	0.00
30/04/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	134	117	134	117	0.00
30/04/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	759	808	759	808	0.00
30/04/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	27	21	27	21	0.00
30/04/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	716	776	716	776	0.00
30/04/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	113	98	113	98	0.00
30/04/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	838	889	838	889	0.00
30/04/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	27	21	27	21	0.00
30/04/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	716	776	716	776	0.00
30/04/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	33	25	33	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	671	730	671	730	0.00
30/04/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	134	117	134	117	0.00
30/04/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	759	808	759	808	0.00
30/04/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	113	98	113	98	0.00
30/04/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	838	889	838	889	0.00
30/04/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	39	30	39	30	0.00
30/04/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	627	685	627	685	0.00
30/04/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	19	14	19	14	0.00
30/04/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	807	870	807	870	0.00
30/04/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	95	81	95	81	0.00
30/04/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	920	973	920	973	0.00
30/04/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	23	17	23	17	0.00
30/04/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	761	823	761	823	0.00
30/04/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	104	89	104	89	0.00
30/04/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	879	931	879	931	0.00
30/04/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	104	89	104	89	0.00
30/04/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	879	931	879	931	0.00
30/04/2009	ZAAD On 12-June-09	7.10	Call	Currency Future	16	12	16	12	0.00
30/04/2009	ZAAD On 12-June-09	7.10	Put	Currency Future	854	917	854	917	0.00
30/04/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	13	10	13	10	0.00
30/04/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	901	965	901	965	0.00
30/04/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	19	14	19	14	0.00
30/04/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	807	870	807	870	0.00
30/04/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	13	10	13	10	0.00
30/04/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	901	965	901	965	0.00
30/04/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	1	0	1	0	0.00
30/04/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1539	1606	1539	1606	0.00
30/04/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1639	1706	1639	1706	0.00
30/04/2009	ZAAD On 12-June-09	7.60	Call	Currency Future	2	1	2	1	0.00
30/04/2009	ZAAD On 12-June-09	7.60	Put	Currency Future	1340	1407	1340	1407	0.00
30/04/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	1143	1209	1143	1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	9	6	9	6	0.00
30/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	997	1062	997	1062	0.00
30/04/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	11	8	11	8	0.00
30/04/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	949	1013	949	1013	0.00
30/04/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	111	93	111	93	0.00
30/04/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	299	349	299	349	0.00
30/04/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	124	104	124	104	0.00
30/04/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	262	309	262	309	0.00
30/04/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	155	130	155	130	0.00
30/04/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	194	236	194	236	0.00
30/04/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	11	8	11	8	0.00
30/04/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	949	1013	949	1013	0.00
30/04/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	7	5	7	5	0.00
30/04/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	1045	1111	1045	1111	0.00
30/04/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	3	2	3	2	0.00
30/04/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1241	1308	1241	1308	0.00
30/04/2009	ZAAD On 12-June-09	7.35	Call	Currency Future	6	4	6	4	0.00
30/04/2009	ZAAD On 12-June-09	7.35	Put	Currency Future	1094	1160	1094	1160	0.00
30/04/2009	ZAAD On 12-June-09	7.45	Call	Currency Future	4	3	4	3	0.00
30/04/2009	ZAAD On 12-June-09	7.45	Put	Currency Future	1192	1258	1192	1258	0.00
30/04/2009	ZAAD On 12-June-09	6.00	Call	Currency Future	319	271	319	271	0.00
30/04/2009	ZAAD On 12-June-09	6.00	Put	Currency Future	57	77	57	77	0.00
30/04/2009	ZAAD On 12-June-09	6.10	Call	Currency Future	251	211	251	211	0.00
30/04/2009	ZAAD On 12-June-09	6.10	Put	Currency Future	89	116	89	116	0.00
30/04/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	197	165	197	165	0.00
30/04/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	135	170	135	170	0.00
30/04/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	155	130	155	130	0.00
30/04/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	194	236	194	236	0.00
30/04/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	283	240	283	240	0.00
30/04/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	71	95	71	95	0.00
30/04/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	175	146	175	146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	163	202	163	202	0.00
30/04/2009	ZAAD On 12-June-09	6.35	Call	Currency Future	138	116	138	116	0.00
30/04/2009	ZAAD On 12-June-09	6.35	Put	Currency Future	227	272	227	272	0.00
30/04/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	221	187	221	187	0.00
30/04/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	110	142	110	142	0.00
30/04/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	2	2	2	2	0.00
30/04/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1291	1357	1291	1357	0.00
30/04/2009	ZAAD On 12-June-09	7.65	Call	Currency Future	1	1	1	1	0.00
30/04/2009	ZAAD On 12-June-09	7.65	Put	Currency Future	1390	1456	1390	1456	0.00
30/04/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	7	5	7	5	0.00
30/04/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	1045	1111	1045	1111	0.00
30/04/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	1	1	1	1	0.00
30/04/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1440	1506	1440	1506	0.00
30/04/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	1	1	1	1	0.00
30/04/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1440	1506	1440	1506	0.00
30/04/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	1	0	1	0	0.00
30/04/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1539	1606	1539	1606	0.00
30/04/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1639	1706	1639	1706	0.00
30/04/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1739	1806	1739	1806	0.00
30/04/2009	ZAAD On 12-June-09	8.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.10	Put	Currency Future	1839	1906	1839	1906	0.00
30/04/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1938	2005	1938	2005	0.00
30/04/2009	ZAAD On 12-June-09	8.30	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.30	Put	Currency Future	2038	2105	2038	2105	0.00
30/04/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1938	2005	1938	2005	0.00
30/04/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	2	2	2	2	0.00
30/04/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1291	1357	1291	1357	0.00
30/04/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	87	74	87	74	0.00
30/04/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	962	1016	962	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	72	61	72	61	0.00
30/04/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	1047	1103	1047	1103	0.00
30/04/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	267	241	267	241	0.00
30/04/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	392	432	392	432	0.00
30/04/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	238	215	238	215	0.00
30/04/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	462	506	462	506	0.00
30/04/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	95	81	95	81	0.00
30/04/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	920	973	920	973	0.00
30/04/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	79	68	79	68	0.00
30/04/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	1004	1059	1004	1059	0.00
30/04/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	300	271	300	271	0.00
30/04/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	325	363	325	363	0.00
30/04/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	72	61	72	61	0.00
30/04/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	1047	1103	1047	1103	0.00
30/04/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	60	51	60	51	0.00
30/04/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1135	1192	1135	1192	0.00
30/04/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	87	74	87	74	0.00
30/04/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	962	1016	962	1016	0.00
30/04/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	60	51	60	51	0.00
30/04/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1135	1192	1135	1192	0.00
30/04/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	50	42	50	42	0.00
30/04/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1224	1283	1224	1283	0.00
30/04/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	66	56	66	56	0.00
30/04/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	1091	1148	1091	1148	0.00
30/04/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	55	46	55	46	0.00
30/04/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	1179	1238	1179	1238	0.00
30/04/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	319	289	319	289	0.00
30/04/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	294	330	294	330	0.00
30/04/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	283	255	283	255	0.00
30/04/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	358	397	358	397	0.00
30/04/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	283	255	283	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	358	397	358	397	0.00
30/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	226	199	226	199	0.00
30/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	846	887	846	887	0.00
30/04/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	200	175	200	175	0.00
30/04/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	920	963	920	963	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	177	154	177	154	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	997	1042	997	1042	0.00
30/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	156	135	156	135	0.00
30/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	1076	1123	1076	1123	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	401	370	401	370	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	421	458	421	458	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	401	370	401	370	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	421	458	421	458	0.00
30/04/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	420	388	420	388	0.00
30/04/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	389	425	389	425	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	383	354	383	354	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	453	492	453	492	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	240	212	240	212	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	810	849	810	849	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	188	164	188	164	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	958	1002	958	1002	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	383	354	383	354	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	453	492	453	492	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	240	212	240	212	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	810	849	810	849	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	188	164	188	164	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	958	1002	958	1002	0.00
30/04/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	166	144	166	144	0.00
30/04/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	1036	1082	1036	1082	0.00
30/04/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	361	327	361	327	0.00
30/04/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	235	268	235	268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 12-June-09	0.65	Call	Currency Future	5612	5545	5612	5545	0.00
30/04/2009	ZAAD On 12-June-09	0.65	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	2.15	Call	Currency Future	4112	4045	4112	4045	0.00
30/04/2009	ZAAD On 12-June-09	2.15	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	3.65	Call	Currency Future	2612	2545	2612	2545	0.00
30/04/2009	ZAAD On 12-June-09	3.65	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	5.15	Call	Currency Future	1112	1045	1112	1045	0.00
30/04/2009	ZAAD On 12-June-09	5.15	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	8.15	Put	Currency Future	1889	1955	1889	1955	0.00
30/04/2009	ZAAD On 12-June-09	9.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	9.65	Put	Currency Future	3388	3455	3388	3455	0.00
30/04/2009	ZAAD On 12-June-09	11.15	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	11.15	Put	Currency Future	4888	4955	4888	4955	0.00
30/04/2009	ZAAD On 12-June-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	12.65	Put	Currency Future	6388	6455	6388	6455	0.00
30/04/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5575	5508	5575	5508	0.00
30/04/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4075	4008	4075	4008	0.00
30/04/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2575	2508	2575	2508	0.00
30/04/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1087	1023	1087	1023	0.00
30/04/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	12	15	12	15	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	10	8	10	8	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1935	2000	1935	2000	0.00
30/04/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3425	3492	3425	3492	0.00
30/04/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4925	4992	4925	4992	0.00
30/04/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6425	6492	6425	6492	0.00
30/04/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5530	5462	5530	5462	0.00
30/04/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4030	3962	4030	3962	0.00
30/04/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2530	2462	2530	2462	0.00
30/04/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1076	1014	1076	1014	0.00
30/04/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	46	51	46	51	0.00
30/04/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	36	30	36	30	0.00
30/04/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	2006	2067	2006	2067	0.00
30/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	3	2	3	2	0.00
30/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3473	3540	3473	3540	0.00
30/04/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4970	5038	4970	5038	0.00
30/04/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6470	6538	6470	6538	0.00
30/04/2009	ZAAD On 12-June-09	0.50	Call	Currency Future	5762	5695	5762	5695	0.00
30/04/2009	ZAAD On 12-June-09	0.50	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	2.00	Call	Currency Future	4262	4195	4262	4195	0.00
30/04/2009	ZAAD On 12-June-09	2.00	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	3.50	Call	Currency Future	2762	2695	2762	2695	0.00
30/04/2009	ZAAD On 12-June-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	5.00	Call	Currency Future	1262	1195	1262	1195	0.00
30/04/2009	ZAAD On 12-June-09	5.00	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	9.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	9.50	Put	Currency Future	3238	3305	3238	3305	0.00
30/04/2009	ZAAD On 12-June-09	11.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	11.00	Put	Currency Future	4738	4805	4738	4805	0.00
30/04/2009	ZAAD On 12-June-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	12.50	Put	Currency Future	6238	6305	6238	6305	0.00
30/04/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5775	5708	5775	5708	0.00
30/04/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4275	4208	4275	4208	0.00
30/04/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2775	2708	2775	2708	0.00
30/04/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1280	1214	1280	1214	0.00
30/04/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	5	6	5	6	0.00
30/04/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	16	13	16	13	0.00
30/04/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1741	1805	1741	1805	0.00
30/04/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3225	3292	3225	3292	0.00
30/04/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4725	4792	4725	4792	0.00
30/04/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6225	6292	6225	6292	0.00
30/04/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5780	5712	5780	5712	0.00
30/04/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4280	4212	4280	4212	0.00
30/04/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2780	2712	2780	2712	0.00
30/04/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1302	1237	1302	1237	0.00
30/04/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	22	25	22	25	0.00
30/04/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	53	43	53	43	0.00
30/04/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1772	1831	1772	1831	0.00
30/04/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	5	4	5	4	0.00
30/04/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3225	3291	3225	3291	0.00
30/04/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4720	4788	4720	4788	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6220	6288	6220	6288	0.00
30/04/2009	ZAAD On 12-June-09	0.40	Call	Currency Future	5862	5795	5862	5795	0.00
30/04/2009	ZAAD On 12-June-09	0.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	1.90	Call	Currency Future	4362	4295	4362	4295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 12-June-09	1.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	3.40	Call	Currency Future	2862	2795	2862	2795	0.00
30/04/2009	ZAAD On 12-June-09	3.40	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	4.90	Call	Currency Future	1362	1295	1362	1295	0.00
30/04/2009	ZAAD On 12-June-09	4.90	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	9.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	9.40	Put	Currency Future	3138	3205	3138	3205	0.00
30/04/2009	ZAAD On 12-June-09	10.90	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	10.90	Put	Currency Future	4638	4705	4638	4705	0.00
30/04/2009	ZAAD On 12-June-09	12.40	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 12-June-09	12.40	Put	Currency Future	6138	6205	6138	6205	0.00
30/04/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	5825	5758	5825	5758	0.00
30/04/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4325	4258	4325	4258	0.00
30/04/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	2825	2758	2825	2758	0.00
30/04/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1329	1263	1329	1263	0.00
30/04/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	4	5	4	5	0.00
30/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	18	14	18	14	0.00
30/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1693	1756	1693	1756	0.00
30/04/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	3175	3242	3175	3242	0.00
30/04/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4675	4742	4675	4742	0.00
30/04/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	6175	6242	6175	6242	0.00
30/04/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	5830	5762	5830	5762	0.00
30/04/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4330	4262	4330	4262	0.00
30/04/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	2830	2762	2830	2762	0.00
30/04/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1349	1283	1349	1283	0.00
30/04/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	18	21	18	21	0.00
30/04/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	56	47	56	47	0.00
30/04/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1726	1784	1726	1784	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	5	4	5	4	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	3175	3242	3175	3242	0.00
30/04/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4670	4738	4670	4738	0.00
30/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	6170	6238	6170	6238	0.00
30/04/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	437	395	437	395	0.00
30/04/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	162	187	162	187	0.00
30/04/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	384	347	384	347	0.00
30/04/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	209	239	209	239	0.00
30/04/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	525	486	525	486	0.00
30/04/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	245	274	245	274	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	479	444	479	444	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	299	331	299	331	0.00
30/04/2009	ZAAD On 12-June-09	5.75	Call	Currency Future	527	467	527	467	0.00
30/04/2009	ZAAD On 12-June-09	5.75	Put	Currency Future	15	22	15	22	0.00
30/04/2009	ZAAD On 12-June-09	5.85	Call	Currency Future	438	383	438	383	0.00
30/04/2009	ZAAD On 12-June-09	5.85	Put	Currency Future	27	38	27	38	0.00
30/04/2009	ZAAD On 12-June-09	5.95	Call	Currency Future	357	306	357	306	0.00
30/04/2009	ZAAD On 12-June-09	5.95	Put	Currency Future	45	62	45	62	0.00
30/04/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	283	240	283	240	0.00
30/04/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	71	95	71	95	0.00
30/04/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	607	555	607	555	0.00
30/04/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	82	97	82	97	0.00
30/04/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	533	485	533	485	0.00
30/04/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	108	127	108	127	0.00
30/04/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	467	423	467	423	0.00
30/04/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	141	165	141	165	0.00
30/04/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	409	371	409	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	184	212	184	212	0.00
30/04/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	645	593	645	593	0.00
30/04/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	165	181	165	181	0.00
30/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	579	536	579	536	0.00
30/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	199	224	199	224	0.00
30/04/2009	ZAAD On 12-June-09	5.80	Call	Currency Future	482	0	482	0	0.00
30/04/2009	ZAAD On 12-June-09	5.80	Put	Currency Future	20	0	20	0	0.00
30/04/2009	ZAAD On 12-June-09	5.90	Call	Currency Future	397	0	397	0	0.00
30/04/2009	ZAAD On 12-June-09	5.90	Put	Currency Future	35	0	35	0	0.00
30/04/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	569	0	569	0	0.00
30/04/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	94	0	94	0	0.00
30/04/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	499	0	499	0	0.00
30/04/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	124	0	124	0	0.00