



# Derivatives Monthly Statistics Report

For May 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376,391.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36,374.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13,885.00
29/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	667	703	667	703	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	750	720	750	720	0.00
29/05/2009	\$ / R On 12-June-09	8.10	Call	Currency Future	129	0	129	0	0.00
29/05/2009	\$ / R On 12-June-09	8.10	Put	Currency Future	196	0	196	0	0.00
29/05/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	786	0	786	0	0.00
29/05/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	846	0	846	0	0.00
29/05/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	997	1059	997	1059	0.00
29/05/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	77	68	77	68	2,000.00
29/05/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	494	539	494	539	2,000.00
29/05/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	323	298	323	298	0.00
29/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	387	424	387	424	0.00
29/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	466	434	466	434	0.00
29/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	245	272	245	272	15,157.00
29/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	825	781	825	781	0.00
29/05/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	550	588	550	588	0.00
29/05/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	605	576	605	576	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	650	684	650	684	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	782	752	782	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	8.20	Call	Currency Future	96	127	96	127	0.00
29/05/2009	\$ / R On 12-June-09	8.20	Put	Currency Future	263	223	263	223	0.00
29/05/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	769	802	769	802	0.00
29/05/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	879	847	879	847	0.00
29/05/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	369	406	369	406	1,000.00
29/05/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	498	465	498	465	0.00
29/05/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	515	551	515	551	0.00
29/05/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	670	639	670	639	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	600	633	600	633	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	883	850	883	850	0.00
29/05/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	71	96	71	96	0.00
29/05/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	338	292	338	292	0.00
29/05/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	719	750	719	750	0.00
29/05/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	979	945	979	945	0.00
29/05/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	321	354	321	354	0.00
29/05/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	600	564	600	564	0.00
29/05/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	482	516	482	516	0.00
29/05/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	737	704	737	704	0.00
29/05/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	703	733	703	733	0.00
29/05/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1013	979	1013	979	0.00
29/05/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	467	500	467	500	0.00
29/05/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	772	738	772	738	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	585	617	585	617	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	918	884	918	884	0.00
29/05/2009	\$ / R On 12-June-09	8.35	Call	Currency Future	61	83	61	83	0.00
29/05/2009	\$ / R On 12-June-09	8.35	Put	Currency Future	378	330	378	330	0.00
29/05/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	467	500	467	500	0.00
29/05/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	772	738	772	738	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	542	572	542	572	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1025	989	1025	989	0.00
29/05/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	45	63	45	63	0.00
29/05/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	462	409	462	409	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	659	687	659	687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1119	1082	1119	1082	0.00
29/05/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	280	310	280	310	0.00
29/05/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	709	669	709	669	0.00
29/05/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	424	454	424	454	0.00
29/05/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	879	842	879	842	0.00
29/05/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	688	717	688	717	0.00
29/05/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1048	1013	1048	1013	0.00
29/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	307	338	307	338	0.00
29/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	636	598	636	598	0.00
29/05/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	452	484	452	484	0.00
29/05/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	807	772	807	772	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	39	54	39	54	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	506	451	506	451	0.00
29/05/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	645	672	645	672	0.00
29/05/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1155	1118	1155	1118	0.00
29/05/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	268	296	268	296	100.00
29/05/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	747	706	747	706	0.00
29/05/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	503	530	503	530	0.00
29/05/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1135	1098	1135	1098	0.00
29/05/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	24	35	24	35	0.00
29/05/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	641	581	641	581	0.00
29/05/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	605	631	605	631	0.00
29/05/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1265	1226	1265	1226	0.00
29/05/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	728	784	728	784	13,157.00
29/05/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	157	143	157	143	0.00
29/05/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	235	260	235	260	0.00
29/05/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	864	820	864	820	0.00
29/05/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	1067	1122	1067	1122	13,513.00
29/05/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	172	160	172	160	0.00
29/05/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	386	414	386	414	13,513.00
29/05/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	991	951	991	951	0.00
29/05/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	374	401	374	401	0.00
29/05/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1029	989	1029	989	0.00

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29/05/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	24	35	24	35	0.00
29/05/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	641	581	641	581	0.00
29/05/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	618	644	618	644	21,978.00
29/05/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1228	1190	1228	1190	0.00
29/05/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	386	414	386	414	0.00
29/05/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	991	951	991	951	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	528	557	528	557	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1061	1025	1061	1025	0.00
29/05/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	33	47	33	47	0.00
29/05/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	550	493	550	493	0.00
29/05/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	631	658	631	658	0.00
29/05/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1191	1153	1191	1153	0.00
29/05/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	256	284	256	284	0.00
29/05/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	786	743	786	743	0.00
29/05/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	398	427	398	427	0.00
29/05/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	953	914	953	914	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	556	586	556	586	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	989	953	989	953	0.00
29/05/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	673	702	673	702	0.00
29/05/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1083	1047	1083	1047	0.00
29/05/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	438	469	438	469	0.00
29/05/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	843	807	843	807	0.00
29/05/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	53	72	53	72	0.00
29/05/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	419	369	419	369	0.00
29/05/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	16	23	16	23	50.00
29/05/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	782	719	782	719	0.00
29/05/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	293	324	293	324	0.00
29/05/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	672	633	672	633	0.00
29/05/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	272	290	272	290	1,000.00
29/05/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1477	1428	1477	1428	0.00
29/05/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	33	47	33	47	0.00
29/05/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	550	493	550	493	0.00
29/05/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	411	440	411	440	0.00

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29/05/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	916	878	916	878	0.00
29/05/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	28	41	28	41	0.00
29/05/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	595	537	595	537	0.00
29/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	479	505	479	505	16,483.00
29/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1211	1172	1211	1172	0.00
29/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	18	26	18	26	0.00
29/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	735	673	735	673	0.00
29/05/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	216	239	216	239	0.00
29/05/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	945	899	945	899	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	363	389	363	389	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1068	1027	1068	1027	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	445	470	445	470	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1328	1287	1328	1287	0.00
29/05/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	12	17	12	17	0.00
29/05/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	878	814	878	814	0.00
29/05/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	557	580	557	580	0.00
29/05/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1417	1376	1417	1376	0.00
29/05/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	190	211	190	211	0.00
29/05/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1069	1021	1069	1021	0.00
29/05/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	332	355	332	355	0.00
29/05/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1187	1143	1187	1143	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	425	448	425	448	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1408	1366	1408	1366	0.00
29/05/2009	\$ / R On 12-June-09	9.05	Call	Currency Future	7	11	7	11	0.00
29/05/2009	\$ / R On 12-June-09	9.05	Put	Currency Future	1024	958	1024	958	0.00
29/05/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	535	557	535	557	0.00
29/05/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1495	1453	1495	1453	0.00
29/05/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	169	187	169	187	0.00
29/05/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1198	1147	1198	1147	0.00
29/05/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	304	325	304	325	0.00
29/05/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1309	1263	1309	1263	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1529	1486	1529	1486	0.00

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29/05/2009	\$ / R On 12-June-09	9.15	Call	Currency Future	6	9	6	9	0.00
29/05/2009	\$ / R On 12-June-09	9.15	Put	Currency Future	1123	1055	1123	1055	0.00
29/05/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	505	525	505	525	0.00
29/05/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1615	1571	1615	1571	0.00
29/05/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	155	173	155	173	0.00
29/05/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1284	1232	1284	1232	0.00
29/05/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	287	307	287	307	0.00
29/05/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1392	1345	1392	1345	0.00
29/05/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	5	8	5	8	0.00
29/05/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	1172	1104	1172	1104	0.00
29/05/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	279	299	279	299	0.00
29/05/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1434	1387	1434	1387	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	525	546	525	546	0.00
29/05/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1535	1492	1535	1492	0.00
29/05/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	304	325	304	325	0.00
29/05/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1309	1263	1309	1263	0.00
29/05/2009	\$ / R On 12-June-09	9.25	Call	Currency Future	4	7	4	7	2,000.00
29/05/2009	\$ / R On 12-June-09	9.25	Put	Currency Future	1221	1153	1221	1153	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	4	6	4	6	0.00
29/05/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	1271	1202	1271	1202	0.00
29/05/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	486	505	486	505	0.00
29/05/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1696	1651	1696	1651	0.00
29/05/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	143	159	143	159	0.00
29/05/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1372	1319	1372	1319	0.00
29/05/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	264	282	264	282	0.00
29/05/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1519	1470	1519	1470	0.00
29/05/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	515	535	515	535	0.00
29/05/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1575	1531	1575	1531	0.00
29/05/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	322	345	322	345	0.00

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29/05/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1227	1183	1227	1183	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	207	219	207	219	16,483.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2840	2786	2840	2786	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	173	182	173	182	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3255	3199	3255	3199	0.00
29/05/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	9	13	9	13	0.00
29/05/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	976	909	976	909	5.00
29/05/2009	\$ / R On 12-June-09	9.20	Call	Currency Future	5	8	5	8	0.00
29/05/2009	\$ / R On 12-June-09	9.20	Put	Currency Future	1172	1104	1172	1104	0.00
29/05/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	224	230	224	230	21,978.00
29/05/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3584	3525	3584	3525	0.00
29/05/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	149	166	149	166	0.00
29/05/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1328	1275	1328	1275	0.00
29/05/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	279	299	279	299	0.00
29/05/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1434	1387	1434	1387	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	388	409	388	409	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1570	1526	1570	1526	0.00
29/05/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	495	515	495	515	0.00
29/05/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1655	1610	1655	1610	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	340	359	340	359	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1823	1776	1823	1776	0.00
29/05/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	2	3	2	3	0.00
29/05/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	1519	1450	1519	1450	0.00
29/05/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	443	459	443	459	0.00
29/05/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1903	1855	1903	1855	0.00
29/05/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	117	130	117	130	0.00
29/05/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1596	1540	1596	1540	0.00
29/05/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	232	247	232	247	0.00
29/05/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1737	1685	1737	1685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	2	3	2	3	0.00
29/05/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	1619	1549	1619	1549	0.00
29/05/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	418	434	418	434	0.00
29/05/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2028	1980	2028	1980	0.00
29/05/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	67	75	67	75	1,000.00
29/05/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2296	2234	2296	2234	0.00
29/05/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	104	116	104	116	0.00
29/05/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1733	1675	1733	1675	0.00
29/05/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	219	234	219	234	10,115.00
29/05/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1824	1772	1824	1772	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	284	300	284	300	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2166	2117	2166	2117	0.00
29/05/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	1868	1798	1868	1798	0.00
29/05/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	380	394	380	394	0.00
29/05/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2240	2190	2240	2190	0.00
29/05/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1966	1906	1966	1906	0.00
29/05/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	191	204	191	204	0.00
29/05/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2046	1992	2046	1992	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	310	329	310	329	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1993	1946	1993	1946	0.00
29/05/2009	\$ / R On 12-June-09	9.75	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.75	Put	Currency Future	1718	1648	1718	1648	0.00
29/05/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	410	426	410	426	0.00
29/05/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2070	2021	2070	2021	0.00
29/05/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	100	112	100	112	0.00
29/05/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1779	1721	1779	1721	0.00
29/05/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	207	221	207	221	0.00
29/05/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	1912	1859	1912	1859	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	332	352	332	352	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1865	1819	1865	1819	0.00
29/05/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	0	1	0	1	200.00
29/05/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	2367	2297	2367	2297	0.00
29/05/2009	\$ / R On 12-June-09	9.55	Call	Currency Future	2	3	2	3	0.00
29/05/2009	\$ / R On 12-June-09	9.55	Put	Currency Future	1519	1450	1519	1450	0.00
29/05/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	435	451	435	451	0.00
29/05/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1945	1897	1945	1897	0.00
29/05/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	112	125	112	125	0.00
29/05/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1641	1585	1641	1585	0.00
29/05/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	225	241	225	241	0.00
29/05/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1780	1729	1780	1729	0.00
29/05/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	2	3	2	3	0.00
29/05/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	1569	1499	1569	1499	0.00
29/05/2009	\$ / R On 12-June-09	9.65	Call	Currency Future	2	3	2	3	1.00
29/05/2009	\$ / R On 12-June-09	9.65	Put	Currency Future	1619	1549	1619	1549	0.00
29/05/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	1	2	1	2	1.00
29/05/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	1818	1748	1818	1748	0.00
29/05/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	206	211	206	211	26,596.00
29/05/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3816	3757	3816	3757	0.00
29/05/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	557	580	557	580	26,596.00
29/05/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1417	1376	1417	1376	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	332	352	332	352	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1865	1819	1865	1819	0.00
29/05/2009	\$ / R On 12-June-09	9.60	Call	Currency Future	2	3	2	3	0.00
29/05/2009	\$ / R On 12-June-09	9.60	Put	Currency Future	1569	1499	1569	1499	0.00
29/05/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	108	120	108	120	0.00
29/05/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1687	1630	1687	1630	0.00
29/05/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	225	241	225	241	0.00
29/05/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1780	1729	1780	1729	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	303	321	303	321	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2036	1988	2036	1988	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	128	135	128	135	27,539.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4011	3952	4011	3952	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	348	367	348	367	27,539.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1780	1734	1780	1734	0.00
29/05/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	1768	1698	1768	1698	0.00
29/05/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	96	107	96	107	0.00
29/05/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1825	1767	1825	1767	0.00
29/05/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	201	215	201	215	0.00
29/05/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	1957	1903	1957	1903	0.00
29/05/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	68	72	68	72	114.00
29/05/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4073	4009	4073	4009	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	303	321	303	321	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2036	1988	2036	1988	0.00
29/05/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	96	107	96	107	0.00
29/05/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1825	1767	1825	1767	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	260	275	260	275	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2343	2292	2343	2292	0.00
29/05/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	1	1	1	1	2,000.00
29/05/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	2068	1997	2068	1997	0.00
29/05/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	75	84	75	84	0.00
29/05/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2154	2093	2154	2093	0.00
29/05/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	172	183	172	183	0.00
29/05/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2227	2171	2227	2171	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	254	269	254	269	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2387	2336	2387	2336	0.00
29/05/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	2117	2047	2117	2047	0.00
29/05/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	0	0	0	0	220.00
29/05/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	2767	2697	2767	2697	0.00
29/05/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	72	81	72	81	0.00
29/05/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2201	2140	2201	2140	0.00
29/05/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	163	174	163	174	0.00
29/05/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2318	2262	2318	2262	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	266	281	266	281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2298	2248	2298	2248	0.00
29/05/2009	\$ / R On 12-June-09	10.10	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.10	Put	Currency Future	2068	1997	2068	1997	0.00
29/05/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	69	78	69	78	0.00
29/05/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2249	2187	2249	2187	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	249	263	249	263	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2432	2381	2432	2381	0.00
29/05/2009	\$ / R On 12-June-09	10.20	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.20	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	10.50	Call	Currency Future	0	1	0	1	2,500.00
29/05/2009	\$ / R On 12-June-09	10.50	Put	Currency Future	2467	2397	2467	2397	0.00
29/05/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	69	78	69	78	0.00
29/05/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2249	2187	2249	2187	0.00
29/05/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	159	169	159	169	0.00
29/05/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2364	2307	2364	2307	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	234	247	234	247	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2567	2514	2567	2514	0.00
29/05/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	2317	2247	2317	2247	0.00
29/05/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	62	69	62	69	0.00
29/05/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2391	2329	2391	2329	0.00
29/05/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	151	161	151	161	0.00
29/05/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2457	2399	2457	2399	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	211	223	211	223	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2794	2740	2794	2740	0.00
29/05/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	2517	2447	2517	2447	0.00
29/05/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	54	60	54	60	0.00
29/05/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2583	2520	2583	2520	0.00
29/05/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	137	146	137	146	0.00
29/05/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2643	2584	2643	2584	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	191	201	191	201	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3023	2969	3023	2969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	46	51	46	51	0.00
29/05/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	2825	2760	2825	2760	0.00
29/05/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	122	129	122	129	0.00
29/05/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2877	2817	2877	2817	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	194	205	194	205	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	2977	2923	2977	2923	0.00
29/05/2009	\$ / R On 12-June-09	12.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.00	Put	Currency Future	3967	3896	3967	3896	0.00
29/05/2009	\$ / R On 12-June-09	12.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.80	Put	Currency Future	4767	4696	4767	4696	0.00
29/05/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	8	9	8	9	0.00
29/05/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	4837	4769	4837	4769	0.00
29/05/2009	\$ / R On 12-June-09	10.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.70	Put	Currency Future	2667	2597	2667	2597	0.00
29/05/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	49	54	49	54	0.00
29/05/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2728	2664	2728	2664	0.00
29/05/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	125	132	125	132	0.00
29/05/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	2830	2770	2830	2770	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	203	214	203	214	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2885	2831	2885	2831	0.00
29/05/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	2617	2547	2617	2547	0.00
29/05/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	50	56	50	56	0.00
29/05/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2680	2616	2680	2616	0.00
29/05/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	131	139	131	139	0.00
29/05/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2736	2677	2736	2677	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	198	210	198	210	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2931	2877	2931	2877	0.00
29/05/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	2567	2497	2567	2497	0.00
29/05/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	52	58	52	58	0.00
29/05/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2631	2568	2631	2568	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	225	237	225	237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2658	2604	2658	2604	0.00
29/05/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	2267	2197	2267	2197	0.00
29/05/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	65	72	65	72	0.00
29/05/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2344	2282	2344	2282	0.00
29/05/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	78	87	78	87	0.00
29/05/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2107	2046	2107	2046	0.00
29/05/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	176	188	176	188	0.00
29/05/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2181	2126	2181	2126	0.00
29/05/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	167	178	167	178	0.00
29/05/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2273	2216	2273	2216	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	229	242	229	242	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2612	2559	2612	2559	0.00
29/05/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	148	157	148	157	0.00
29/05/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2503	2445	2503	2445	0.00
29/05/2009	\$ / R On 12-June-09	10.45	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.45	Put	Currency Future	2417	2347	2417	2347	0.00
29/05/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	58	65	58	65	0.00
29/05/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2487	2424	2487	2424	0.00
29/05/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	141	149	141	149	0.00
29/05/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2596	2537	2596	2537	0.00
29/05/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	56	62	56	62	0.00
29/05/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2535	2472	2535	2472	0.00
29/05/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	137	146	137	146	0.00
29/05/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2643	2584	2643	2584	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	216	228	216	228	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2748	2695	2748	2695	0.00
29/05/2009	\$ / R On 12-June-09	10.25	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.25	Put	Currency Future	2217	2147	2217	2147	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	207	219	207	219	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2840	2786	2840	2786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	220	232	220	232	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2703	2650	2703	2650	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	239	252	239	252	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2522	2470	2522	2470	0.00
29/05/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	1918	1848	1918	1848	0.00
29/05/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	83	93	83	93	0.00
29/05/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2012	1952	2012	1952	0.00
29/05/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	186	198	186	198	0.00
29/05/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2091	2036	2091	2036	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	249	263	249	263	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2432	2381	2432	2381	0.00
29/05/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	93	104	93	104	0.00
29/05/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1872	1813	1872	1813	0.00
29/05/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	196	209	196	209	0.00
29/05/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2001	1947	2001	1947	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	229	242	229	242	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2612	2559	2612	2559	0.00
29/05/2009	\$ / R On 12-June-09	10.00	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.00	Put	Currency Future	1968	1898	1968	1898	0.00
29/05/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	81	90	81	90	0.00
29/05/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2060	1999	2060	1999	0.00
29/05/2009	\$ / R On 12-June-09	10.30	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.30	Put	Currency Future	2267	2197	2267	2197	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	187	197	187	197	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3070	3014	3070	3014	0.00
29/05/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	177	187	177	187	0.00
29/05/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3199	3144	3199	3144	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	183	193	183	193	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3116	3061	3116	3061	0.00
29/05/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	155	165	155	165	9,530.00
29/05/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2410	2353	2410	2353	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3116	3061	3116	3061	0.00
29/05/2009	\$ / R On 12-June-09	10.35	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.35	Put	Currency Future	2317	2247	2317	2247	0.00
29/05/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	60	67	60	67	0.00
29/05/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2439	2377	2439	2377	0.00
29/05/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	144	153	144	153	0.00
29/05/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2549	2491	2549	2491	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	180	190	180	190	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3162	3107	3162	3107	0.00
29/05/2009	\$ / R On 12-June-09	10.40	Call	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	10.40	Put	Currency Future	2367	2297	2367	2297	0.00
29/05/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	58	65	58	65	0.00
29/05/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2487	2424	2487	2424	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	163	172	163	172	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3396	3339	3396	3339	0.00
29/05/2009	\$ / R On 12-June-09	10.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.65	Put	Currency Future	2617	2547	2617	2547	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	176	186	176	186	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3209	3153	3209	3153	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	157	166	157	166	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3490	3433	3490	3433	0.00
29/05/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	49	54	49	54	0.00
29/05/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2728	2664	2728	2664	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	169	179	169	179	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3302	3246	3302	3246	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	166	175	166	175	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3349	3292	3349	3292	0.00
29/05/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	60	67	60	67	0.00
29/05/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2439	2377	2439	2377	0.00
29/05/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	72	81	72	81	0.00
29/05/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2201	2140	2201	2140	0.00
29/05/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	78	87	78	87	0.00
29/05/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2107	2046	2107	2046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	1668	1599	1668	1599	0.00
29/05/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	90	100	90	100	0.00
29/05/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	1919	1859	1919	1859	0.00
29/05/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	196	209	196	209	0.00
29/05/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2001	1947	2001	1947	0.00
29/05/2009	\$ / R On 12-June-09	10.05	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.05	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	36	40	36	40	0.00
29/05/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3165	3100	3165	3100	0.00
29/05/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	50	52	50	52	9,530.00
29/05/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4755	4690	4755	4690	0.00
29/05/2009	\$ / R On 12-June-09	10.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.60	Put	Currency Future	2567	2497	2567	2497	0.00
29/05/2009	\$ / R On 12-June-09	10.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.55	Put	Currency Future	2517	2447	2517	2447	0.00
29/05/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	116	123	116	123	0.00
29/05/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	2971	2911	2971	2911	0.00
29/05/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	119	126	119	126	0.00
29/05/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	2924	2864	2924	2864	0.00
29/05/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	2867	2797	2867	2797	0.00
29/05/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	108	114	108	114	0.00
29/05/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3113	3052	3113	3052	0.00
29/05/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	113	120	113	120	0.00
29/05/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3019	2958	3019	2958	0.00
29/05/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	68	72	68	72	10,100.00
29/05/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4073	4009	4073	4009	0.00
29/05/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	95	100	95	100	0.00
29/05/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3400	3338	3400	3338	0.00
29/05/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	3117	3047	3117	3047	0.00
29/05/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	99	104	99	104	0.00
29/05/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3304	3242	3304	3242	0.00
29/05/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	2817	2747	2817	2747	0.00
29/05/2009	\$ / R On 12-June-09	10.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.80	Put	Currency Future	2767	2697	2767	2697	0.00
29/05/2009	\$ / R On 12-June-09	10.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.95	Put	Currency Future	2917	2847	2917	2847	0.00
29/05/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	3317	3247	3317	3247	0.00
29/05/2009	\$ / R On 12-June-09	11.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.65	Put	Currency Future	3617	3546	3617	3546	0.00
29/05/2009	\$ / R On 12-June-09	11.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.70	Put	Currency Future	3667	3596	3667	3596	0.00
29/05/2009	\$ / R On 12-June-09	11.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.85	Put	Currency Future	3817	3746	3817	3746	0.00
29/05/2009	\$ / R On 12-June-09	11.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.20	Put	Currency Future	3167	3097	3167	3097	0.00
29/05/2009	\$ / R On 12-June-09	10.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.85	Put	Currency Future	2817	2747	2817	2747	0.00
29/05/2009	\$ / R On 12-June-09	9.50	Call	Currency Future	2	4	2	4	0.00
29/05/2009	\$ / R On 12-June-09	9.50	Put	Currency Future	1469	1400	1469	1400	0.00
29/05/2009	\$ / R On 12-June-09	9.90	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.90	Put	Currency Future	1868	1798	1868	1798	0.00
29/05/2009	\$ / R On 12-June-09	9.80	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.80	Put	Currency Future	1768	1698	1768	1698	0.00
29/05/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	3	5	3	5	0.00
29/05/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	1370	1301	1370	1301	0.00
29/05/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	10	15	10	15	0.00
29/05/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	927	861	927	861	0.00
29/05/2009	\$ / R On 12-June-09	8.95	Call	Currency Future	10	15	10	15	0.00
29/05/2009	\$ / R On 12-June-09	8.95	Put	Currency Future	927	861	927	861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	21	30	21	30	0.00
29/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	688	627	688	627	0.00
29/05/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	45	63	45	63	0.00
29/05/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	462	409	462	409	0.00
29/05/2009	\$ / R On 12-June-09	8.85	Call	Currency Future	13	20	13	20	0.00
29/05/2009	\$ / R On 12-June-09	8.85	Put	Currency Future	830	766	830	766	0.00
29/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	83	110	83	110	0.00
29/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	300	257	300	257	0.00
29/05/2009	\$ / R On 12-June-09	8.30	Call	Currency Future	71	96	71	96	0.00
29/05/2009	\$ / R On 12-June-09	8.30	Put	Currency Future	338	292	338	292	0.00
29/05/2009	\$ / R On 12-June-09	8.90	Call	Currency Future	12	17	12	17	0.00
29/05/2009	\$ / R On 12-June-09	8.90	Put	Currency Future	878	814	878	814	0.00
29/05/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	7	10	7	10	0.00
29/05/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	1073	1006	1073	1006	0.00
29/05/2009	\$ / R On 12-June-09	8.05	Call	Currency Future	149	194	149	194	0.00
29/05/2009	\$ / R On 12-June-09	8.05	Put	Currency Future	166	141	166	141	0.00
29/05/2009	\$ / R On 12-June-09	8.15	Call	Currency Future	112	145	112	145	0.00
29/05/2009	\$ / R On 12-June-09	8.15	Put	Currency Future	229	192	229	192	0.00
29/05/2009	\$ / R On 12-June-09	8.40	Call	Currency Future	53	72	53	72	0.00
29/05/2009	\$ / R On 12-June-09	8.40	Put	Currency Future	419	369	419	369	0.00
29/05/2009	\$ / R On 12-June-09	8.60	Call	Currency Future	28	41	28	41	0.00
29/05/2009	\$ / R On 12-June-09	8.60	Put	Currency Future	595	537	595	537	0.00
29/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	21	30	21	30	0.00
29/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	688	627	688	627	0.00
29/05/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	16	23	16	23	0.00
29/05/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	782	719	782	719	0.00
29/05/2009	\$ / R On 12-June-09	9.10	Call	Currency Future	7	10	7	10	0.00
29/05/2009	\$ / R On 12-June-09	9.10	Put	Currency Future	1073	1006	1073	1006	0.00
29/05/2009	\$ / R On 12-June-09	9.30	Call	Currency Future	4	6	4	6	0.00
29/05/2009	\$ / R On 12-June-09	9.30	Put	Currency Future	1271	1202	1271	1202	0.00
29/05/2009	\$ / R On 12-June-09	9.70	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.70	Put	Currency Future	1668	1599	1668	1599	0.00
29/05/2009	\$ / R On 12-June-09	9.40	Call	Currency Future	3	5	3	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	9.40	Put	Currency Future	1370	1301	1370	1301	0.00
29/05/2009	\$ / R On 12-June-09	10.15	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	10.15	Put	Currency Future	2117	2047	2117	2047	0.00
29/05/2009	\$ / R On 12-June-09	10.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.75	Put	Currency Future	2717	2647	2717	2647	0.00
29/05/2009	\$ / R On 12-June-09	11.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.15	Put	Currency Future	3117	3047	3117	3047	0.00
29/05/2009	\$ / R On 12-June-09	11.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.25	Put	Currency Future	3217	3147	3217	3147	0.00
29/05/2009	\$ / R On 12-June-09	11.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.00	Put	Currency Future	2967	2897	2967	2897	0.00
29/05/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	3067	2997	3067	2997	0.00
29/05/2009	\$ / R On 12-June-09	10.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	10.90	Put	Currency Future	2867	2797	2867	2797	0.00
29/05/2009	\$ / R On 12-June-09	11.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.10	Put	Currency Future	3067	2997	3067	2997	0.00
29/05/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	3267	3197	3267	3197	0.00
29/05/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	3367	3297	3367	3297	0.00
29/05/2009	\$ / R On 12-June-09	11.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.50	Put	Currency Future	3467	3396	3467	3396	0.00
29/05/2009	\$ / R On 12-June-09	11.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.60	Put	Currency Future	3567	3496	3567	3496	0.00
29/05/2009	\$ / R On 12-June-09	11.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.45	Put	Currency Future	3417	3346	3417	3346	0.00
29/05/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	3517	3446	3517	3446	0.00
29/05/2009	\$ / R On 12-June-09	11.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.75	Put	Currency Future	3717	3646	3717	3646	0.00
29/05/2009	\$ / R On 12-June-09	11.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.95	Put	Currency Future	3917	3846	3917	3846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	4017	3946	4017	3946	0.00
29/05/2009	\$ / R On 12-June-09	12.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.15	Put	Currency Future	4117	4046	4117	4046	0.00
29/05/2009	\$ / R On 12-June-09	12.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.25	Put	Currency Future	4217	4146	4217	4146	0.00
29/05/2009	\$ / R On 12-June-09	11.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.80	Put	Currency Future	3767	3696	3767	3696	0.00
29/05/2009	\$ / R On 12-June-09	11.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.90	Put	Currency Future	3867	3796	3867	3796	0.00
29/05/2009	\$ / R On 12-June-09	12.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.10	Put	Currency Future	4067	3996	4067	3996	0.00
29/05/2009	\$ / R On 12-June-09	11.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.55	Put	Currency Future	3517	3446	3517	3446	0.00
29/05/2009	\$ / R On 12-June-09	12.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.05	Put	Currency Future	4017	3946	4017	3946	0.00
29/05/2009	\$ / R On 12-June-09	11.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.30	Put	Currency Future	3267	3197	3267	3197	0.00
29/05/2009	\$ / R On 12-June-09	11.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.40	Put	Currency Future	3367	3297	3367	3297	0.00
29/05/2009	\$ / R On 12-June-09	11.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.05	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 12-June-09	11.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.35	Put	Currency Future	3317	3247	3317	3247	0.00
29/05/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	79	83	79	83	0.00
29/05/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3784	3721	3784	3721	0.00
29/05/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	65	68	65	68	0.00
29/05/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4170	4106	4170	4106	0.00
29/05/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	54	57	54	57	0.00
29/05/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4560	4494	4560	4494	0.00
29/05/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	46	47	46	47	0.00
29/05/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	4951	4885	4951	4885	0.00
29/05/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	83	87	83	87	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3688	3625	3688	3625	0.00
29/05/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	57	59	57	59	0.00
29/05/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4462	4397	4462	4397	0.00
29/05/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	48	49	48	49	0.00
29/05/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4853	4787	4853	4787	0.00
29/05/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	498	533	498	533	0.00
29/05/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	703	671	703	671	0.00
29/05/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	342	366	342	366	0.00
29/05/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1147	1104	1147	1104	0.00
29/05/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	244	260	244	260	0.00
29/05/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1649	1598	1649	1598	0.00
29/05/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	75	79	75	79	0.00
29/05/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3880	3817	3880	3817	0.00
29/05/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	44	45	44	45	0.00
29/05/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5049	4983	5049	4983	0.00
29/05/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	532	569	532	569	0.00
29/05/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	637	607	637	607	0.00
29/05/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	257	275	257	275	0.00
29/05/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1562	1513	1562	1513	0.00
29/05/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	186	198	186	198	0.00
29/05/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2091	2036	2091	2036	0.00
29/05/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	103	109	103	109	0.00
29/05/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3209	3147	3209	3147	0.00
29/05/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	59	62	59	62	0.00
29/05/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4365	4300	4365	4300	0.00
29/05/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	411	440	411	440	0.00
29/05/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	916	878	916	878	0.00
29/05/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	87	91	87	91	0.00
29/05/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3592	3529	3592	3529	0.00
29/05/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	39	40	39	40	0.00
29/05/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5344	5278	5344	5278	0.00
29/05/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	62	65	62	65	0.00
29/05/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4267	4203	4267	4203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	48	49	48	49	0.00
29/05/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4853	4787	4853	4787	0.00
29/05/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	37	38	37	38	0.00
29/05/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5443	5376	5443	5376	0.00
29/05/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	438	469	438	469	0.00
29/05/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	843	807	843	807	0.00
29/05/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	91	95	91	95	0.00
29/05/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3496	3433	3496	3433	0.00
29/05/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	52	54	52	54	0.00
29/05/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4657	4592	4657	4592	0.00
29/05/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	40	42	40	42	0.00
29/05/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5246	5180	5246	5180	0.00
29/05/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	71	75	71	75	0.00
29/05/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	3977	3913	3977	3913	0.00
29/05/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	54	57	54	57	0.00
29/05/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4560	4494	4560	4494	0.00
29/05/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	42	44	42	44	0.00
29/05/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5147	5081	5147	5081	0.00
29/05/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	295	316	295	316	0.00
29/05/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1351	1304	1351	1304	0.00
29/05/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	213	227	213	227	0.00
29/05/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1868	1815	1868	1815	0.00
29/05/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	89	93	89	93	0.00
29/05/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3544	3481	3544	3481	0.00
29/05/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	67	70	67	70	0.00
29/05/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4122	4058	4122	4058	0.00
29/05/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	51	53	51	53	0.00
29/05/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4706	4641	4706	4641	0.00
29/05/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	40	41	40	41	0.00
29/05/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5295	5229	5295	5229	0.00
29/05/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	611	654	611	654	0.00
29/05/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	517	492	517	492	0.00
29/05/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	87	91	87	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3592	3529	3592	3529	0.00
29/05/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	657	701	657	701	0.00
29/05/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	463	439	463	439	0.00
29/05/2009	\$ / R On 12-June-09	9.95	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	9.95	Put	Currency Future	1918	1848	1918	1848	0.00
29/05/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	681	726	681	726	0.00
29/05/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	437	414	437	414	0.00
29/05/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	313	335	313	335	0.00
29/05/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1268	1223	1268	1223	0.00
29/05/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	122	129	122	129	0.00
29/05/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2877	2817	2877	2817	0.00
29/05/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	93	98	93	98	0.00
29/05/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3448	3386	3448	3386	0.00
29/05/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	70	73	70	73	0.00
29/05/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4025	3961	4025	3961	0.00
29/05/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	53	55	53	55	0.00
29/05/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4608	4543	4608	4543	0.00
29/05/2009	\$ / R On 12-June-09	9.85	Call	Currency Future	1	2	1	2	0.00
29/05/2009	\$ / R On 12-June-09	9.85	Put	Currency Future	1818	1748	1818	1748	0.00
29/05/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	758	805	758	805	0.00
29/05/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	363	343	363	343	0.00
29/05/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	342	366	342	366	0.00
29/05/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1147	1104	1147	1104	0.00
29/05/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	75	79	75	79	0.00
29/05/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3880	3817	3880	3817	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	363	383	363	383	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1696	1650	1696	1650	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	290	307	290	307	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2123	2074	2123	2074	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	277	294	277	294	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2210	2161	2210	2161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	117	123	117	123	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4250	4191	4250	4191	0.00
29/05/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	732	778	732	778	0.00
29/05/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	387	366	387	366	0.00
29/05/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	482	516	482	516	0.00
29/05/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	737	704	737	704	0.00
29/05/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	238	254	238	254	0.00
29/05/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1693	1641	1693	1641	0.00
29/05/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	128	135	128	135	0.00
29/05/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2783	2723	2783	2723	0.00
29/05/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	97	102	97	102	0.00
29/05/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3352	3290	3352	3290	0.00
29/05/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	73	77	73	77	0.00
29/05/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	3929	3865	3929	3865	0.00
29/05/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	45	46	45	46	0.00
29/05/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5000	4934	5000	4934	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	406	428	406	428	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1488	1445	1488	1445	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	166	175	166	175	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3349	3292	3349	3292	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	67	73	67	73	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5350	5290	5350	5290	0.00
29/05/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	872	922	872	922	0.00
29/05/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	277	260	277	260	0.00
29/05/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	569	609	569	609	0.00
29/05/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	574	547	574	547	0.00
29/05/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	108	114	108	114	0.00
29/05/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3113	3052	3113	3052	0.00
29/05/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	121	135	121	135	0.00
29/05/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1550	1495	1550	1495	0.00
29/05/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	112	125	112	125	0.00
29/05/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1641	1585	1641	1585	0.00
29/05/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	104	116	104	116	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1733	1675	1733	1675	0.00
29/05/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	67	75	67	75	0.00
29/05/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2296	2234	2296	2234	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	435	459	435	459	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1368	1326	1368	1326	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	225	237	225	237	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2658	2604	2658	2604	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	73	79	73	79	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5206	5146	5206	5146	0.00
29/05/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	126	141	126	141	0.00
29/05/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1505	1450	1505	1450	0.00
29/05/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	117	130	117	130	0.00
29/05/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1596	1540	1596	1540	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	456	481	456	481	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1289	1249	1289	1249	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	77	83	77	83	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5110	5050	5110	5050	0.00
29/05/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	3	5	3	5	0.00
29/05/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	1320	1252	1320	1252	0.00
29/05/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	3	4	3	4	0.00
29/05/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	1419	1350	1419	1350	0.00
29/05/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	902	953	902	953	0.00
29/05/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	257	241	257	241	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	590	631	590	631	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	545	519	545	519	0.00
29/05/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	398	427	398	427	0.00
29/05/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	953	914	953	914	0.00
29/05/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	111	117	111	117	0.00
29/05/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3066	3005	3066	3005	0.00
29/05/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	85	90	85	90	0.00
29/05/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3640	3577	3640	3577	0.00
29/05/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	131	147	131	147	0.00
29/05/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1461	1406	1461	1406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	467	493	467	493	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1250	1210	1250	1210	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	203	214	203	214	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2885	2831	2885	2831	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	79	85	79	85	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5062	5003	5062	5003	0.00
29/05/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	934	985	934	985	0.00
29/05/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	239	223	239	223	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	490	518	490	518	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1173	1135	1173	1135	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	84	90	84	90	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4967	4907	4967	4907	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	706	751	706	751	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	411	389	411	389	0.00
29/05/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	322	345	322	345	0.00
29/05/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1227	1183	1227	1183	0.00
29/05/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	83	93	83	93	0.00
29/05/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2012	1952	2012	1952	0.00
29/05/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	550	588	550	588	0.00
29/05/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	605	576	605	576	0.00
29/05/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	106	112	106	112	0.00
29/05/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3161	3100	3161	3100	0.00
29/05/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	81	85	81	85	0.00
29/05/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3736	3673	3736	3673	0.00
29/05/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	61	64	61	64	0.00
29/05/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4316	4251	4316	4251	0.00
29/05/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	37	38	37	38	0.00
29/05/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5492	5426	5492	5426	0.00
29/05/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	47	53	47	53	0.00
29/05/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2776	2712	2776	2712	0.00
29/05/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	44	49	44	49	0.00
29/05/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	2873	2809	2873	2809	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	151	159	151	159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3584	3527	3584	3527	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	59	63	59	63	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5591	5531	5591	5531	0.00
29/05/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	83	87	83	87	0.00
29/05/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3688	3625	3688	3625	0.00
29/05/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	81	90	81	90	0.00
29/05/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2060	1999	2060	1999	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	371	391	371	391	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1654	1609	1654	1609	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	160	169	160	169	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3443	3386	3443	3386	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	154	162	154	162	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3537	3480	3537	3480	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	60	65	60	65	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5543	5482	5543	5482	0.00
29/05/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	35	36	35	36	0.00
29/05/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5640	5573	5640	5573	0.00
29/05/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	43	48	43	48	0.00
29/05/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2922	2857	2922	2857	0.00
29/05/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	40	45	40	45	0.00
29/05/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3019	2954	3019	2954	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	151	159	151	159	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3584	3527	3584	3527	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	146	154	146	154	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3679	3621	3679	3621	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	140	148	140	148	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3773	3715	3773	3715	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	52	57	52	57	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	5785	5724	5785	5724	0.00
29/05/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	36	37	36	37	0.00
29/05/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5541	5475	5541	5475	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	355	375	355	375	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1738	1692	1738	1692	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	187	197	187	197	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3070	3014	3070	3014	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	154	162	154	162	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3537	3480	3537	3480	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	149	157	149	157	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3631	3574	3631	3574	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	57	62	57	62	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5640	5579	5640	5579	0.00
29/05/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	85	90	85	90	0.00
29/05/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3640	3577	3640	3577	0.00
29/05/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	64	67	64	67	0.00
29/05/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4219	4154	4219	4154	0.00
29/05/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	38	39	38	39	0.00
29/05/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5393	5327	5393	5327	0.00
29/05/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	50	56	50	56	0.00
29/05/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2680	2616	2680	2616	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	64	69	64	69	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5446	5386	5446	5386	0.00
29/05/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	33	34	33	34	0.00
29/05/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5739	5672	5739	5672	0.00
29/05/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	43	48	43	48	0.00
29/05/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2922	2857	2922	2857	0.00
29/05/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	37	42	37	42	0.00
29/05/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3117	3052	3117	3052	0.00
29/05/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	634	677	634	677	0.00
29/05/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	489	465	489	465	0.00
29/05/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	569	609	569	609	0.00
29/05/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	574	547	574	547	0.00
29/05/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	611	654	611	654	0.00
29/05/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	517	492	517	492	0.00
29/05/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	47	53	47	53	0.00
29/05/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2776	2712	2776	2712	0.00
29/05/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	41	46	41	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2971	2906	2971	2906	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	445	470	445	470	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1328	1287	1328	1287	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	75	81	75	81	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5158	5098	5158	5098	0.00
29/05/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	872	922	872	922	0.00
29/05/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	277	260	277	260	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	570	601	570	601	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	953	919	953	919	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	88	95	88	95	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4871	4812	4871	4812	0.00
29/05/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1966	1906	1966	1906	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	528	557	528	557	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1061	1025	1061	1025	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	244	258	244	258	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2477	2425	2477	2425	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	198	210	198	210	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2931	2877	2931	2877	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	82	88	82	88	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5014	4955	5014	4955	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	220	232	220	232	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2703	2650	2703	2650	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	180	190	180	190	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3162	3107	3162	3107	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	71	77	71	77	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5254	5194	5254	5194	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	254	269	254	269	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2387	2336	2387	2336	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	244	258	244	258	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2477	2425	2477	2425	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	86	93	86	93	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4919	4860	4919	4860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	681	726	681	726	0.00
29/05/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	437	414	437	414	0.00
29/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	41	46	41	46	0.00
29/05/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2971	2906	2971	2906	0.00
29/05/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	39	43	39	43	0.00
29/05/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3068	3003	3068	3003	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	69	75	69	75	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5302	5242	5302	5242	0.00
29/05/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	515	551	515	551	0.00
29/05/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	670	639	670	639	0.00
29/05/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	93	98	93	98	0.00
29/05/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3448	3386	3448	3386	0.00
29/05/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	53	55	53	55	0.00
29/05/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4608	4543	4608	4543	0.00
29/05/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	33	34	33	34	0.00
29/05/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	5788	5721	5788	5721	0.00
29/05/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	56	62	56	62	0.00
29/05/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2535	2472	2535	2472	0.00
29/05/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	40	45	40	45	0.00
29/05/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3019	2954	3019	2954	0.00
29/05/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	35	39	35	39	0.00
29/05/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3214	3148	3214	3148	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	91	98	91	98	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4824	4765	4824	4765	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	633	667	633	667	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	815	784	815	784	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	271	287	271	287	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2254	2204	2254	2204	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	99	106	99	106	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4681	4623	4681	4623	0.00
29/05/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	785	833	785	833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	340	321	340	321	0.00
29/05/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	41	43	41	43	0.00
29/05/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5197	5131	5197	5131	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	277	294	277	294	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2210	2161	2210	2161	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	101	108	101	108	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4634	4575	4634	4575	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	842	891	842	891	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	297	279	297	279	0.00
29/05/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	43	44	43	44	0.00
29/05/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5098	5032	5098	5032	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	685	722	685	722	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	718	689	718	689	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	106	111	106	111	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4539	4479	4539	4479	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	296	314	296	314	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2079	2031	2079	2031	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	284	300	284	300	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2166	2117	2166	2117	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	104	110	104	110	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4587	4527	4587	4527	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	832	874	832	874	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	515	491	515	491	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	325	344	325	344	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1908	1861	1908	1861	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	119	126	119	126	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4202	4143	4202	4143	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	809	850	809	850	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	542	517	542	517	0.00
29/05/2009	\$ / R On 12-June-09	9.45	Call	Currency Future	3	4	3	4	0.00
29/05/2009	\$ / R On 12-June-09	9.45	Put	Currency Future	1419	1350	1419	1350	0.00
29/05/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	1178	1236	1178	1236	0.00
29/05/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	133	124	133	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	452	484	452	484	0.00
29/05/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	807	772	807	772	0.00
29/05/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	155	165	155	165	0.00
29/05/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2410	2353	2410	2353	0.00
29/05/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	58	61	58	61	0.00
29/05/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4413	4349	4413	4349	0.00
29/05/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	49	51	49	51	0.00
29/05/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	4804	4738	4804	4738	0.00
29/05/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	176	195	176	195	0.00
29/05/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1155	1104	1155	1104	0.00
29/05/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	137	153	137	153	0.00
29/05/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1416	1362	1416	1362	0.00
29/05/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	126	141	126	141	0.00
29/05/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1505	1450	1505	1450	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	881	923	881	923	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	463	440	463	440	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	355	375	355	375	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1738	1692	1738	1692	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	124	130	124	130	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4106	4047	4106	4047	0.00
29/05/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1218	1277	1218	1277	0.00
29/05/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	123	114	123	114	0.00
29/05/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	183	203	183	203	0.00
29/05/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1112	1062	1112	1062	0.00
29/05/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	143	159	143	159	0.00
29/05/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1372	1319	1372	1319	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1038	1080	1038	1080	0.00
29/05/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	499	475	499	475	0.00
29/05/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	477	495	477	495	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1737	1691	1737	1691	0.00
29/05/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	459	477	459	477	0.00
29/05/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1819	1772	1819	1772	0.00
29/05/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	426	443	426	443	0.00
29/05/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	1986	1939	1986	1939	0.00
29/05/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	394	409	394	409	0.00
29/05/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2155	2105	2155	2105	0.00
29/05/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	190	194	190	194	0.00
29/05/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4050	3990	4050	3990	0.00
29/05/2009	\$ / R On 12-June-09	9.35	Call	Currency Future	3	5	3	5	0.00
29/05/2009	\$ / R On 12-June-09	9.35	Put	Currency Future	1320	1252	1320	1252	0.00
29/05/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	1014	1055	1014	1055	0.00
29/05/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	524	500	524	500	0.00
29/05/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	468	486	468	486	0.00
29/05/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1778	1732	1778	1732	0.00
29/05/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	451	468	451	468	0.00
29/05/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1861	1814	1861	1814	0.00
29/05/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	402	418	402	418	0.00
29/05/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2112	2063	2112	2063	0.00
29/05/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	387	402	387	402	0.00
29/05/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2197	2147	2197	2147	0.00
29/05/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	187	191	187	191	0.00
29/05/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4097	4037	4097	4037	0.00
29/05/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	162	180	162	180	0.00
29/05/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1241	1190	1241	1190	0.00
29/05/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	945	984	945	984	0.00
29/05/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	605	579	605	579	0.00
29/05/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	459	477	459	477	0.00
29/05/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1819	1772	1819	1772	0.00
29/05/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	394	409	394	409	0.00
29/05/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2155	2105	2155	2105	0.00
29/05/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	366	379	366	379	0.00
29/05/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2326	2275	2326	2275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	178	182	178	182	0.00
29/05/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4238	4178	4238	4178	0.00
29/05/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	966	1018	966	1018	0.00
29/05/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	221	206	221	206	0.00
29/05/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	374	401	374	401	0.00
29/05/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1029	989	1029	989	0.00
29/05/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	134	142	134	142	0.00
29/05/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2689	2630	2689	2630	0.00
29/05/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	97	102	97	102	0.00
29/05/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3352	3290	3352	3290	0.00
29/05/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	43	44	43	44	0.00
29/05/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5098	5032	5098	5032	0.00
29/05/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	137	153	137	153	0.00
29/05/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1416	1362	1416	1362	0.00
29/05/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	100	112	100	112	0.00
29/05/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1779	1721	1779	1721	0.00
29/05/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	93	104	93	104	0.00
29/05/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1872	1813	1872	1813	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	744	783	744	783	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	627	600	627	600	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	310	329	310	329	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1993	1946	1993	1946	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	296	314	296	314	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2079	2031	2079	2031	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	111	117	111	117	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4394	4334	4394	4334	0.00
29/05/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	881	918	881	918	0.00
29/05/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	692	664	692	664	0.00
29/05/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	435	451	435	451	0.00
29/05/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1945	1897	1945	1897	0.00
29/05/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	387	402	387	402	0.00
29/05/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2197	2147	2197	2147	0.00
29/05/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	373	387	373	387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2283	2232	2283	2232	0.00
29/05/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	359	372	359	372	0.00
29/05/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2369	2318	2369	2318	0.00
29/05/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	346	359	346	359	0.00
29/05/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2457	2404	2457	2404	0.00
29/05/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	170	173	170	173	0.00
29/05/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4380	4319	4380	4319	0.00
29/05/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	1139	1197	1139	1197	0.00
29/05/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	144	135	144	135	0.00
29/05/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	169	187	169	187	0.00
29/05/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1198	1147	1198	1147	0.00
29/05/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	121	135	121	135	0.00
29/05/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1550	1495	1550	1495	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	856	898	856	898	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	489	465	489	465	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	348	367	348	367	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1780	1734	1780	1734	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	121	128	121	128	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4154	4095	4154	4095	0.00
29/05/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	968	1007	968	1007	0.00
29/05/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	578	552	578	552	0.00
29/05/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	468	486	468	486	0.00
29/05/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1778	1732	1778	1732	0.00
29/05/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	181	185	181	185	0.00
29/05/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4191	4130	4191	4130	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	931	975	931	975	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	414	393	414	393	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	371	391	371	391	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1654	1609	1654	1609	0.00
29/05/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1468	1529	1468	1529	0.00
29/05/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	73	67	73	67	0.00
29/05/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	872	922	872	922	0.00
29/05/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	277	260	277	260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1071	1118	1071	1118	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	304	286	304	286	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	1169	1214	1169	1214	0.00
29/05/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	380	360	380	360	0.00
29/05/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	546	569	546	569	0.00
29/05/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1456	1414	1456	1414	0.00
29/05/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	451	468	451	468	0.00
29/05/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1861	1814	1861	1814	0.00
29/05/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	190	211	190	211	0.00
29/05/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1069	1021	1069	1021	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1102	1149	1102	1149	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	284	267	284	267	0.00
29/05/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	477	495	477	495	0.00
29/05/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1737	1691	1737	1691	0.00
29/05/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	203	208	203	208	0.00
29/05/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	3863	3803	3863	3803	0.00
29/05/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1511	1573	1511	1573	0.00
29/05/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	66	61	66	61	0.00
29/05/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	191	204	191	204	0.00
29/05/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2046	1992	2046	1992	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1133	1181	1133	1181	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	265	248	265	248	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	435	459	435	459	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1368	1326	1368	1326	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	130	138	130	138	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	3963	3905	3963	3905	0.00
29/05/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	1227	1273	1227	1273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	337	318	337	318	0.00
29/05/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	569	592	569	592	0.00
29/05/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1379	1338	1379	1338	0.00
29/05/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	546	569	546	569	0.00
29/05/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1456	1414	1456	1414	0.00
29/05/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	199	204	199	204	0.00
29/05/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	3909	3850	3909	3850	0.00
29/05/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1425	1486	1425	1486	0.00
29/05/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	80	74	80	74	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	842	891	842	891	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	297	279	297	279	0.00
29/05/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	181	193	181	193	0.00
29/05/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2136	2081	2136	2081	0.00
29/05/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	67	70	67	70	0.00
29/05/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4122	4058	4122	4058	0.00
29/05/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1425	1486	1425	1486	0.00
29/05/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	80	74	80	74	0.00
29/05/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1555	1617	1555	1617	0.00
29/05/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	60	55	60	55	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	198	220	198	220	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1027	980	1027	980	0.00
29/05/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	183	203	183	203	0.00
29/05/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1112	1062	1112	1062	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1164	1213	1164	1213	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	247	231	247	231	0.00
29/05/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1256	1303	1256	1303	0.00
29/05/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	316	299	316	299	0.00
29/05/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	581	605	581	605	0.00
29/05/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1341	1300	1341	1300	0.00
29/05/2009	\$ / R On 12-June-09	3.30	Call	Currency Future	4733	4804	4733	4804	0.00
29/05/2009	\$ / R On 12-June-09	3.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	4.80	Call	Currency Future	3233	3304	3233	3304	0.00
29/05/2009	\$ / R On 12-June-09	4.80	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	6.30	Call	Currency Future	1733	1804	1733	1804	0.00
29/05/2009	\$ / R On 12-June-09	6.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.80	Call	Currency Future	306	368	306	368	0.00
29/05/2009	\$ / R On 12-June-09	7.80	Put	Currency Future	73	64	73	64	0.00
29/05/2009	\$ / R On 12-June-09	12.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.30	Put	Currency Future	4267	4196	4267	4196	0.00
29/05/2009	\$ / R On 12-June-09	13.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	13.80	Put	Currency Future	5767	5696	5767	5696	0.00
29/05/2009	\$ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	15.30	Put	Currency Future	7267	7196	7267	7196	0.00
29/05/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4745	4812	4745	4812	0.00
29/05/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	3250	3317	3250	3317	0.00
29/05/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	5	4	5	4	0.00
29/05/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1781	1845	1781	1845	0.00
29/05/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	36	33	36	33	0.00
29/05/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	16	16	16	16	0.00
29/05/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7271	7204	7271	7204	0.00
29/05/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4771	4840	4771	4840	0.00
29/05/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	3271	3340	3271	3340	0.00
29/05/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1784	1852	1784	1852	0.00
29/05/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	13	12	13	12	0.00
29/05/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	545	591	545	591	0.00
29/05/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	274	251	274	251	0.00
29/05/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	15	17	15	17	0.00
29/05/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4244	4177	4244	4177	0.00
29/05/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	3	3	3	3	0.00
29/05/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	5732	5663	5732	5663	0.00
29/05/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7230	7160	7230	7160	0.00
29/05/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4768	4833	4768	4833	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3278	3344	3278	3344	0.00
29/05/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	11	11	11	11	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1840	1901	1840	1901	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	73	68	73	68	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	113	119	113	119	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4346	4286	4346	4286	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	23	25	23	25	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7256	7192	7256	7192	0.00
29/05/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4791	4855	4791	4855	0.00
29/05/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3307	3370	3307	3370	0.00
29/05/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	17	16	17	16	0.00
29/05/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1907	1963	1907	1963	0.00
29/05/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	117	108	117	108	0.00
29/05/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	923	961	923	961	0.00
29/05/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	633	607	633	607	0.00
29/05/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	280	289	280	289	0.00
29/05/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	2990	2935	2990	2935	0.00
29/05/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	89	91	89	91	0.00
29/05/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	5799	5737	5799	5737	0.00
29/05/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	44	45	44	45	0.00
29/05/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7254	7191	7254	7191	0.00
29/05/2009	\$ / R On 12-June-09	3.05	Call	Currency Future	4983	5054	4983	5054	0.00
29/05/2009	\$ / R On 12-June-09	3.05	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	4.55	Call	Currency Future	3483	3554	3483	3554	0.00
29/05/2009	\$ / R On 12-June-09	4.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.05	Call	Currency Future	1983	2054	1983	2054	0.00
29/05/2009	\$ / R On 12-June-09	6.05	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.55	Call	Currency Future	513	580	513	580	0.00
29/05/2009	\$ / R On 12-June-09	7.55	Put	Currency Future	30	26	30	26	0.00
29/05/2009	\$ / R On 12-June-09	13.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	13.55	Put	Currency Future	5517	5446	5517	5446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	15.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	15.05	Put	Currency Future	7017	6946	7017	6946	0.00
29/05/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4995	5062	4995	5062	0.00
29/05/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3498	3565	3498	3565	0.00
29/05/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	3	3	3	3	0.00
29/05/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	2015	2082	2015	2082	0.00
29/05/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	21	19	21	19	0.00
29/05/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	813	862	813	862	0.00
29/05/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	319	299	319	299	0.00
29/05/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	19	19	19	19	0.00
29/05/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7024	6957	7024	6957	0.00
29/05/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4971	5040	4971	5040	0.00
29/05/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3471	3540	3471	3540	0.00
29/05/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1981	2049	1981	2049	0.00
29/05/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	10	8	10	8	0.00
29/05/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	659	713	659	713	0.00
29/05/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	188	173	188	173	0.00
29/05/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	18	20	18	20	0.00
29/05/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4047	3980	4047	3980	0.00
29/05/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	4	4	4	4	0.00
29/05/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5533	5464	5533	5464	0.00
29/05/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7030	6960	7030	6960	0.00
29/05/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	5017	5083	5017	5083	0.00
29/05/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3526	3591	3526	3591	0.00
29/05/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	9	8	9	8	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	2064	2130	2064	2130	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	47	47	47	47	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	26	29	26	29	0.00



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29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7009	6946	7009	6946	0.00
29/05/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	5040	5105	5040	5105	0.00
29/05/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3554	3617	3554	3617	0.00
29/05/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	14	13	14	13	0.00
29/05/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	2124	2182	2124	2182	0.00
29/05/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	84	77	84	77	0.00
29/05/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	306	316	306	316	0.00
29/05/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2767	2712	2767	2712	0.00
29/05/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	184	188	184	188	0.00
29/05/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4144	4084	4144	4084	0.00
29/05/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	100	102	100	102	0.00
29/05/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5560	5498	5560	5498	0.00
29/05/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	49	51	49	51	0.00
29/05/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7010	6946	7010	6946	0.00
29/05/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	5021	5090	5021	5090	0.00
29/05/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3521	3590	3521	3590	0.00
29/05/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	2030	2097	2030	2097	0.00
29/05/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	9	7	9	7	0.00
29/05/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	693	748	693	748	0.00
29/05/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	172	158	172	158	0.00
29/05/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	19	21	19	21	0.00
29/05/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	3998	3931	3998	3931	0.00
29/05/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	4	5	4	5	0.00
29/05/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5483	5414	5483	5414	0.00
29/05/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	6980	6910	6980	6910	0.00
29/05/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	1103	1158	1103	1158	0.00
29/05/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	158	146	158	146	0.00
29/05/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	732	778	732	778	0.00
29/05/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	387	366	387	366	0.00

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29/05/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	58	61	58	61	0.00
29/05/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4413	4349	4413	4349	0.00
29/05/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	225	249	225	249	0.00
29/05/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	904	859	904	859	0.00
29/05/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	207	229	207	229	0.00
29/05/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	986	939	986	939	0.00
29/05/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	149	166	149	166	0.00
29/05/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1328	1275	1328	1275	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1305	1362	1305	1362	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	188	179	188	179	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	490	518	490	518	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1173	1135	1173	1135	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	467	493	467	493	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1250	1210	1250	1210	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	388	409	388	409	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1570	1526	1570	1526	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	143	151	143	151	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3726	3668	3726	3668	0.00
29/05/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1430	1483	1430	1483	0.00
29/05/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	241	228	241	228	0.00
29/05/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	593	617	593	617	0.00
29/05/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1303	1263	1303	1263	0.00
29/05/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	525	546	525	546	0.00
29/05/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1535	1492	1535	1492	0.00
29/05/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	227	234	227	234	0.00
29/05/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3537	3479	3537	3479	0.00
29/05/2009	\$ / R On 12-June-09	4.75	Call	Currency Future	3283	3354	3283	3354	0.00
29/05/2009	\$ / R On 12-June-09	4.75	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.75	Call	Currency Future	2283	2354	2283	2354	0.00
29/05/2009	\$ / R On 12-June-09	5.75	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	1284	1355	1284	1355	0.00
29/05/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	344	407	344	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	61	54	61	54	0.00
29/05/2009	\$ / R On 12-June-09	12.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.75	Put	Currency Future	4717	4646	4717	4646	0.00
29/05/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3299	3366	3299	3366	0.00
29/05/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	5	4	5	4	0.00
29/05/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2310	2376	2310	2376	0.00
29/05/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	15	14	15	14	0.00
29/05/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1382	1443	1382	1443	0.00
29/05/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	87	81	87	81	0.00
29/05/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1304	1368	1304	1368	0.00
29/05/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	33	27	33	27	0.00
29/05/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	877	936	877	936	0.00
29/05/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	106	95	106	95	0.00
29/05/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	336	370	336	370	0.00
29/05/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	565	530	565	530	0.00
29/05/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3328	3393	3328	3393	0.00
29/05/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	11	10	11	10	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2351	2415	2351	2415	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	33	33	33	33	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1461	1520	1461	1520	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	143	137	143	137	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	138	145	138	145	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3821	3763	3821	3763	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	93	100	93	100	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4776	4718	4776	4718	0.00
29/05/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3356	3420	3356	3420	0.00
29/05/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	16	15	16	15	0.00
29/05/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2396	2456	2396	2456	0.00
29/05/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	56	51	56	51	0.00
29/05/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1543	1597	1543	1597	0.00
29/05/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	204	192	204	192	0.00
29/05/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	285	294	285	294	0.00
29/05/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	2945	2890	2945	2890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	145	149	145	149	0.00
29/05/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4805	4744	4805	4744	0.00
29/05/2009	\$ / R On 12-June-09	4.60	Call	Currency Future	3433	3504	3433	3504	0.00
29/05/2009	\$ / R On 12-June-09	4.60	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.60	Call	Currency Future	2433	2504	2433	2504	0.00
29/05/2009	\$ / R On 12-June-09	5.60	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.60	Call	Currency Future	1434	1504	1434	1504	0.00
29/05/2009	\$ / R On 12-June-09	6.60	Put	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	7.60	Call	Currency Future	469	535	469	535	0.00
29/05/2009	\$ / R On 12-June-09	7.60	Put	Currency Future	36	31	36	31	0.00
29/05/2009	\$ / R On 12-June-09	12.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.60	Put	Currency Future	4567	4496	4567	4496	0.00
29/05/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2507	2573	2507	2573	0.00
29/05/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	12	11	12	11	0.00
29/05/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1490	1557	1490	1557	0.00
29/05/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	19	16	19	16	0.00
29/05/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	1039	1101	1039	1101	0.00
29/05/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	68	60	68	60	0.00
29/05/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	405	445	405	445	0.00
29/05/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	434	405	434	405	0.00
29/05/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3476	3542	3476	3542	0.00
29/05/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	9	9	9	9	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2495	2560	2495	2560	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	28	27	28	27	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1583	1643	1583	1643	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	116	110	116	110	0.00
29/05/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2582	2643	2582	2643	0.00
29/05/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	42	38	42	38	0.00
29/05/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1701	1755	1701	1755	0.00
29/05/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	161	151	161	151	0.00
29/05/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	216	222	216	222	0.00
29/05/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3677	3618	3677	3618	0.00
29/05/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	158	160	158	160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4618	4556	4618	4556	0.00
29/05/2009	\$ / R On 12-June-09	5.55	Call	Currency Future	2483	2554	2483	2554	0.00
29/05/2009	\$ / R On 12-June-09	5.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.55	Call	Currency Future	1484	1554	1484	1554	0.00
29/05/2009	\$ / R On 12-June-09	6.55	Put	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	12.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.55	Put	Currency Future	4517	4446	4517	4446	0.00
29/05/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	27	27	27	27	0.00
29/05/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6332	6265	6332	6265	0.00
29/05/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1538	1606	1538	1606	0.00
29/05/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	18	15	18	15	0.00
29/05/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	1082	1144	1082	1144	0.00
29/05/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	61	53	61	53	0.00
29/05/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	426	467	426	467	0.00
29/05/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	405	377	405	377	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2544	2608	2544	2608	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	26	25	26	25	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1625	1685	1625	1685	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	107	102	107	102	0.00
29/05/2009	\$ / R On 12-June-09	11.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.90	Put	Currency Future	3867	3796	3867	3796	0.00
29/05/2009	\$ / R On 12-June-09	12.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.90	Put	Currency Future	4867	4796	4867	4796	0.00
29/05/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	21	21	21	21	0.00
29/05/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	6876	6809	6876	6809	0.00
29/05/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	270	279	270	279	0.00
29/05/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3080	3024	3080	3024	0.00
29/05/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	193	197	193	197	0.00
29/05/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4003	3943	4003	3943	0.00
29/05/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	135	139	135	139	0.00
29/05/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	4945	4884	4945	4884	0.00
29/05/2009	\$ / R On 12-June-09	4.45	Call	Currency Future	3583	3654	3583	3654	0.00
29/05/2009	\$ / R On 12-June-09	4.45	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	5.45	Call	Currency Future	2583	2654	2583	2654	0.00
29/05/2009	\$ / R On 12-June-09	5.45	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.45	Call	Currency Future	1583	1654	1583	1654	0.00
29/05/2009	\$ / R On 12-June-09	6.45	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.45	Call	Currency Future	603	671	603	671	0.00
29/05/2009	\$ / R On 12-June-09	7.45	Put	Currency Future	20	18	20	18	0.00
29/05/2009	\$ / R On 12-June-09	12.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.95	Put	Currency Future	4917	4846	4917	4846	0.00
29/05/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3548	3615	3548	3615	0.00
29/05/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	3	3	3	3	0.00
29/05/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2556	2623	2556	2623	0.00
29/05/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	11	11	11	11	0.00
29/05/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1599	1662	1599	1662	0.00
29/05/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	55	50	55	50	0.00
29/05/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	19	20	19	20	0.00
29/05/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	6975	6908	6975	6908	0.00
29/05/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1587	1655	1587	1655	0.00
29/05/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	17	15	17	15	0.00
29/05/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	1125	1187	1125	1187	0.00
29/05/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	54	47	54	47	0.00
29/05/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	448	490	448	490	0.00
29/05/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	377	349	377	349	0.00
29/05/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3575	3641	3575	3641	0.00
29/05/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	8	8	8	8	0.00
29/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2592	2657	2592	2657	0.00
29/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	25	24	25	24	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1667	1727	1667	1727	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	100	94	100	94	0.00
29/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	958	1002	958	1002	0.00
29/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	391	370	391	370	0.00
29/05/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3603	3667	3603	3667	0.00
29/05/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	13	13	13	13	0.00
29/05/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2629	2690	2629	2690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	39	36	39	36	0.00
29/05/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1741	1796	1741	1796	0.00
29/05/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	151	141	151	141	0.00
29/05/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	1063	1105	1063	1105	0.00
29/05/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	473	451	473	451	0.00
29/05/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	261	269	261	269	0.00
29/05/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3171	3114	3171	3114	0.00
29/05/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	129	132	129	132	0.00
29/05/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5039	4978	5039	4978	0.00
29/05/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	29	32	29	32	0.00
29/05/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3458	3392	3458	3392	0.00
29/05/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	12	14	12	14	0.00
29/05/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4441	4373	4441	4373	0.00
29/05/2009	\$ / R On 12-June-09	13.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	13.05	Put	Currency Future	5017	4946	5017	4946	0.00
29/05/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3448	3515	3448	3515	0.00
29/05/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	4	3	4	3	0.00
29/05/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2457	2524	2457	2524	0.00
29/05/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	13	12	13	12	0.00
29/05/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	18	19	18	19	0.00
29/05/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7074	7006	7074	7006	0.00
29/05/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	256	284	256	284	0.00
29/05/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	786	743	786	743	0.00
29/05/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	26	30	26	30	0.00
29/05/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3556	3489	3556	3489	0.00
29/05/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	11	12	11	12	0.00
29/05/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4540	4472	4540	4472	0.00
29/05/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3455	3519	3455	3519	0.00
29/05/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	15	14	15	14	0.00
29/05/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2489	2549	2489	2549	0.00
29/05/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	49	45	49	45	0.00
29/05/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1621	1675	1621	1675	0.00
29/05/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	181	171	181	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	991	1030	991	1030	0.00
29/05/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	551	526	551	526	0.00
29/05/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	353	365	353	365	0.00
29/05/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2413	2361	2413	2361	0.00
29/05/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	247	255	247	255	0.00
29/05/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3308	3250	3308	3250	0.00
29/05/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	120	123	120	123	0.00
29/05/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5180	5119	5180	5119	0.00
29/05/2009	\$ / R On 12-June-09	4.65	Call	Currency Future	3383	3454	3383	3454	0.00
29/05/2009	\$ / R On 12-June-09	4.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.65	Call	Currency Future	2383	2454	2383	2454	0.00
29/05/2009	\$ / R On 12-June-09	5.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.65	Call	Currency Future	1384	1455	1384	1455	0.00
29/05/2009	\$ / R On 12-June-09	6.65	Put	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	7.65	Call	Currency Future	426	491	426	491	0.00
29/05/2009	\$ / R On 12-June-09	7.65	Put	Currency Future	43	38	43	38	0.00
29/05/2009	\$ / R On 12-June-09	13.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	13.15	Put	Currency Future	5117	5046	5117	5046	0.00
29/05/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3399	3466	3399	3466	0.00
29/05/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	4	4	4	4	0.00
29/05/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2408	2475	2408	2475	0.00
29/05/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	13	12	13	12	0.00
29/05/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	18	18	18	18	0.00
29/05/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7123	7056	7123	7056	0.00
29/05/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1443	1508	1443	1508	0.00
29/05/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	22	17	22	17	0.00
29/05/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	629	679	629	679	0.00
29/05/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	208	189	208	189	0.00
29/05/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	25	28	25	28	0.00
29/05/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3605	3538	3605	3538	0.00
29/05/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	10	12	10	12	0.00
29/05/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4589	4521	4589	4521	0.00
29/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3377	3443	3377	3443	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	10	10	10	10	0.00
29/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2399	2463	2399	2463	0.00
29/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	32	31	32	31	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1501	1560	1501	1560	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	134	127	134	127	0.00
29/05/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3406	3469	3406	3469	0.00
29/05/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	16	15	16	15	0.00
29/05/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2442	2502	2442	2502	0.00
29/05/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	52	48	52	48	0.00
29/05/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1582	1636	1582	1636	0.00
29/05/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	192	181	192	181	0.00
29/05/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	243	250	243	250	0.00
29/05/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3353	3296	3353	3296	0.00
29/05/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	175	179	175	179	0.00
29/05/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4285	4225	4285	4225	0.00
29/05/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	118	121	118	121	0.00
29/05/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5228	5166	5228	5166	0.00
29/05/2009	\$ / R On 12-June-09	13.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	13.10	Put	Currency Future	5067	4996	5067	4996	0.00
29/05/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1396	1461	1396	1461	0.00
29/05/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	25	20	25	20	0.00
29/05/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	956	1017	956	1017	0.00
29/05/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	86	76	86	76	0.00
29/05/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	600	649	600	649	0.00
29/05/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	229	208	229	208	0.00
29/05/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	25	27	25	27	0.00
29/05/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3654	3587	3654	3587	0.00
29/05/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	10	11	10	11	0.00
29/05/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4639	4571	4639	4571	0.00
29/05/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	340	352	340	352	0.00
29/05/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2500	2448	2500	2448	0.00
29/05/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	239	246	239	246	0.00
29/05/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3399	3342	3399	3342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	173	176	173	176	0.00
29/05/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4333	4272	4333	4272	0.00
29/05/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	115	118	115	118	0.00
29/05/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5275	5213	5275	5213	0.00
29/05/2009	\$ / R On 12-June-09	4.50	Call	Currency Future	3533	3604	3533	3604	0.00
29/05/2009	\$ / R On 12-June-09	4.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.50	Call	Currency Future	2533	2604	2533	2604	0.00
29/05/2009	\$ / R On 12-June-09	5.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	1534	1604	1534	1604	0.00
29/05/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	0	1	0	1	0.00
29/05/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	558	625	558	625	0.00
29/05/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	25	21	25	21	0.00
29/05/2009	\$ / R On 12-June-09	13.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	13.00	Put	Currency Future	4967	4896	4967	4896	0.00
29/05/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	27	31	27	31	0.00
29/05/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3507	3440	3507	3440	0.00
29/05/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	11	13	11	13	0.00
29/05/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4491	4423	4491	4423	0.00
29/05/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	256	264	256	264	0.00
29/05/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3216	3160	3216	3160	0.00
29/05/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	126	129	126	129	0.00
29/05/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5086	5025	5086	5025	0.00
29/05/2009	\$ / R On 12-June-09	4.35	Call	Currency Future	3683	3754	3683	3754	0.00
29/05/2009	\$ / R On 12-June-09	4.35	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.35	Call	Currency Future	2683	2754	2683	2754	0.00
29/05/2009	\$ / R On 12-June-09	5.35	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.35	Call	Currency Future	1683	1754	1683	1754	0.00
29/05/2009	\$ / R On 12-June-09	6.35	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.35	Call	Currency Future	697	765	697	765	0.00
29/05/2009	\$ / R On 12-June-09	7.35	Put	Currency Future	14	12	14	12	0.00
29/05/2009	\$ / R On 12-June-09	12.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.85	Put	Currency Future	4817	4746	4817	4746	0.00
29/05/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3647	3715	3647	3715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	3	3	3	3	0.00
29/05/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2655	2722	2655	2722	0.00
29/05/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	10	9	10	9	0.00
29/05/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1689	1753	1689	1753	0.00
29/05/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	45	41	45	41	0.00
29/05/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1686	1753	1686	1753	0.00
29/05/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	15	13	15	13	0.00
29/05/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	1213	1277	1213	1277	0.00
29/05/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	42	36	42	36	0.00
29/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	801	858	801	858	0.00
29/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	130	118	130	118	0.00
29/05/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	31	34	31	34	0.00
29/05/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3360	3294	3360	3294	0.00
29/05/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	13	15	13	15	0.00
29/05/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4343	4275	4343	4275	0.00
29/05/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3675	3740	3675	3740	0.00
29/05/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	7	7	7	7	0.00
29/05/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2689	2754	2689	2754	0.00
29/05/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	22	21	22	21	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1752	1813	1752	1813	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	85	81	85	81	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1013	1059	1013	1059	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	346	326	346	326	0.00
29/05/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3653	3716	3653	3716	0.00
29/05/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	13	12	13	12	0.00
29/05/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2676	2737	2676	2737	0.00
29/05/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	36	33	36	33	0.00
29/05/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1782	1837	1782	1837	0.00
29/05/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	142	133	142	133	0.00
29/05/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1089	1131	1089	1131	0.00
29/05/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	449	427	449	427	0.00
29/05/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	380	394	380	394	0.00
29/05/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2240	2190	2240	2190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	265	274	265	274	0.00
29/05/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3125	3069	3125	3069	0.00
29/05/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	132	135	132	135	0.00
29/05/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	4992	4931	4992	4931	0.00
29/05/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3697	3764	3697	3764	0.00
29/05/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	3	2	3	2	0.00
29/05/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2704	2771	2704	2771	0.00
29/05/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	10	9	10	9	0.00
29/05/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1735	1799	1735	1799	0.00
29/05/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	40	36	40	36	0.00
29/05/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	21	22	21	22	0.00
29/05/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	6826	6760	6826	6760	0.00
29/05/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1735	1803	1735	1803	0.00
29/05/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	14	12	14	12	0.00
29/05/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1258	1322	1258	1322	0.00
29/05/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	37	31	37	31	0.00
29/05/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	838	897	838	897	0.00
29/05/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	117	106	117	106	0.00
29/05/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	519	564	519	564	0.00
29/05/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	298	274	298	274	0.00
29/05/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	321	354	321	354	0.00
29/05/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	600	564	600	564	0.00
29/05/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	32	36	32	36	0.00
29/05/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3311	3245	3311	3245	0.00
29/05/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	14	16	14	16	0.00
29/05/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4293	4226	4293	4226	0.00
29/05/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3724	3790	3724	3790	0.00
29/05/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	7	7	7	7	0.00
29/05/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2738	2802	2738	2802	0.00
29/05/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	21	19	21	19	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1796	1857	1796	1857	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	79	74	79	74	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1042	1088	1042	1088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	325	306	325	306	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	133	140	133	140	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	3916	3857	3916	3857	0.00
29/05/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3702	3766	3702	3766	0.00
29/05/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	12	12	12	12	0.00
29/05/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2724	2785	2724	2785	0.00
29/05/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	34	31	34	31	0.00
29/05/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1823	1879	1823	1879	0.00
29/05/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	133	124	133	124	0.00
29/05/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	1115	1158	1115	1158	0.00
29/05/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	425	404	425	404	0.00
29/05/2009	\$ / R On 12-June-09	4.30	Call	Currency Future	3733	3804	3733	3804	0.00
29/05/2009	\$ / R On 12-June-09	4.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.30	Call	Currency Future	2733	2804	2733	2804	0.00
29/05/2009	\$ / R On 12-June-09	5.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.30	Call	Currency Future	744	813	744	813	0.00
29/05/2009	\$ / R On 12-June-09	7.30	Put	Currency Future	11	10	11	10	0.00
29/05/2009	\$ / R On 12-June-09	11.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	11.80	Put	Currency Future	3767	3696	3767	3696	0.00
29/05/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3752	3815	3752	3815	0.00
29/05/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	12	11	12	11	0.00
29/05/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2771	2833	2771	2833	0.00
29/05/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	31	28	31	28	0.00
29/05/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1865	1920	1865	1920	0.00
29/05/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	125	116	125	116	0.00
29/05/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	1142	1186	1142	1186	0.00
29/05/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	402	381	402	381	0.00
29/05/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	275	284	275	284	0.00
29/05/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3035	2979	3035	2979	0.00
29/05/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	196	201	196	201	0.00
29/05/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	3956	3896	3956	3896	0.00
29/05/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	138	142	138	142	0.00
29/05/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	4898	4838	4898	4838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	4.20	Call	Currency Future	3833	3904	3833	3904	0.00
29/05/2009	\$ / R On 12-June-09	4.20	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.20	Call	Currency Future	2833	2904	2833	2904	0.00
29/05/2009	\$ / R On 12-June-09	5.20	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.20	Call	Currency Future	1833	1904	1833	1904	0.00
29/05/2009	\$ / R On 12-June-09	6.20	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.20	Call	Currency Future	841	910	841	910	0.00
29/05/2009	\$ / R On 12-June-09	7.20	Put	Currency Future	8	6	8	6	0.00
29/05/2009	\$ / R On 12-June-09	12.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	12.70	Put	Currency Future	4667	4596	4667	4596	0.00
29/05/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3847	3914	3847	3914	0.00
29/05/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	2	2	2	2	0.00
29/05/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2853	2920	2853	2920	0.00
29/05/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	8	7	8	7	0.00
29/05/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1874	1938	1874	1938	0.00
29/05/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	29	26	29	26	0.00
29/05/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	1033	1086	1033	1086	0.00
29/05/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	188	174	188	174	0.00
29/05/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	213	227	213	227	0.00
29/05/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1868	1815	1868	1815	0.00
29/05/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	23	24	23	24	0.00
29/05/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6678	6612	6678	6612	0.00
29/05/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1882	1951	1882	1951	0.00
29/05/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	11	10	11	10	0.00
29/05/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	17	19	17	19	0.00
29/05/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4146	4078	4146	4078	0.00
29/05/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3873	3939	3873	3939	0.00
29/05/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	6	6	6	6	0.00
29/05/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2885	2949	2885	2949	0.00
29/05/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	17	16	17	16	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1929	1991	1929	1991	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	61	58	61	58	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	96	103	96	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4729	4670	4729	4670	0.00
29/05/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3900	3964	3900	3964	0.00
29/05/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	11	10	11	10	0.00
29/05/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2915	2977	2915	2977	0.00
29/05/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	25	22	25	22	0.00
29/05/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1992	2049	1992	2049	0.00
29/05/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	102	94	102	94	0.00
29/05/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	290	300	290	300	0.00
29/05/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	2901	2846	2901	2846	0.00
29/05/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	148	152	148	152	0.00
29/05/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4758	4698	4758	4698	0.00
29/05/2009	\$ / R On 12-June-09	4.10	Call	Currency Future	3933	0	3933	0	0.00
29/05/2009	\$ / R On 12-June-09	4.10	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	5.10	Call	Currency Future	2933	0	2933	0	0.00
29/05/2009	\$ / R On 12-June-09	5.10	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	6.10	Call	Currency Future	1933	0	1933	0	0.00
29/05/2009	\$ / R On 12-June-09	6.10	Put	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	7.10	Call	Currency Future	938	0	938	0	0.00
29/05/2009	\$ / R On 12-June-09	7.10	Put	Currency Future	5	0	5	0	0.00
29/05/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3946	0	3946	0	0.00
29/05/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	2	0	2	0	0.00
29/05/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2952	0	2952	0	0.00
29/05/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	7	0	7	0	0.00
29/05/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1968	0	1968	0	0.00
29/05/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	23	0	23	0	0.00
29/05/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	25	0	25	0	0.00
29/05/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6580	0	6580	0	0.00
29/05/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1932	0	1932	0	0.00
29/05/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	11	0	11	0	0.00
29/05/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	17	0	17	0	0.00
29/05/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4097	0	4097	0	0.00
29/05/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3923	0	3923	0	0.00
29/05/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	6	0	6	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
29/05/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2933	0	2933	0	0.00
29/05/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	16	0	16	0	0.00
29/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1973	0	1973	0	0.00
29/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	56	0	56	0	0.00
29/05/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3950	0	3950	0	0.00
29/05/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	10	0	10	0	0.00
29/05/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2963	0	2963	0	0.00
29/05/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	23	0	23	0	0.00
29/05/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	2035	0	2035	0	0.00
29/05/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	96	0	96	0	0.00
29/05/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	296	0	296	0	0.00
29/05/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	2856	0	2856	0	0.00
29/05/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	209	0	209	0	0.00
29/05/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3769	0	3769	0	0.00
29/05/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	152	0	152	0	0.00
29/05/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4712	0	4712	0	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36,365.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4,243.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1,526.00
29/05/2009	£ / R On 15-March-10	13.50	Call	Currency Future	1060	1023	1060	1023	0.00
29/05/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1022	995	1022	995	0.00
29/05/2009	£ / R On 12-June-09	12.95	Call	Currency Future	210	225	210	225	0.00
29/05/2009	£ / R On 12-June-09	12.95	Put	Currency Future	228	242	228	242	0.00
29/05/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1222	0	1222	0	0.00
29/05/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1189	0	1189	0	0.00
29/05/2009	£ / R On 14-September-09	13.15	Call	Currency Future	615	613	615	613	0.00
29/05/2009	£ / R On 14-September-09	13.15	Put	Currency Future	616	616	616	616	0.00
29/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	847	838	847	838	0.00
29/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	853	850	853	850	0.00
29/05/2009	£ / R On 15-March-10	13.70	Call	Currency Future	986	950	986	950	0.00
29/05/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1148	1122	1148	1122	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	13.10	Call	Currency Future	155	171	155	171	0.00
29/05/2009	£ / R On 12-June-09	13.10	Put	Currency Future	323	337	323	337	0.00
29/05/2009	£ / R On 14-June-10	13.85	Call	Currency Future	1167	1160	1167	1160	0.00
29/05/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1284	1291	1284	1291	0.00
29/05/2009	£ / R On 14-September-09	13.30	Call	Currency Future	557	556	557	556	0.00
29/05/2009	£ / R On 14-September-09	13.30	Put	Currency Future	708	709	708	709	0.00
29/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	790	782	790	782	0.00
29/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	947	944	947	944	0.00
29/05/2009	£ / R On 15-March-10	13.85	Call	Currency Future	935	899	935	899	0.00
29/05/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1246	1221	1246	1221	0.00
29/05/2009	£ / R On 12-June-09	13.25	Call	Currency Future	115	129	115	129	0.00
29/05/2009	£ / R On 12-June-09	13.25	Put	Currency Future	433	445	433	445	0.00
29/05/2009	£ / R On 14-June-10	14.05	Call	Currency Future	1099	1092	1099	1092	0.00
29/05/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1415	1422	1415	1422	0.00
29/05/2009	£ / R On 14-September-09	13.45	Call	Currency Future	505	504	505	504	0.00
29/05/2009	£ / R On 14-September-09	13.45	Put	Currency Future	807	808	807	808	0.00
29/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	739	731	739	731	0.00
29/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1045	1043	1045	1043	0.00
29/05/2009	£ / R On 12-June-09	13.20	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.20	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 15-March-10	13.95	Call	Currency Future	902	866	902	866	0.00
29/05/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1313	1288	1313	1288	0.00
29/05/2009	£ / R On 12-June-09	13.30	Call	Currency Future	104	117	104	117	0.00
29/05/2009	£ / R On 12-June-09	13.30	Put	Currency Future	472	483	472	483	0.00
29/05/2009	£ / R On 14-June-10	14.15	Call	Currency Future	1066	1059	1066	1059	0.00
29/05/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1483	1490	1483	1490	0.00
29/05/2009	£ / R On 14-September-09	13.55	Call	Currency Future	474	474	474	474	0.00
29/05/2009	£ / R On 14-September-09	13.55	Put	Currency Future	876	877	876	877	0.00
29/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	706	699	706	699	0.00
29/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1113	1111	1113	1111	0.00
29/05/2009	£ / R On 12-June-09	13.10	Call	Currency Future	155	171	155	171	0.00
29/05/2009	£ / R On 12-June-09	13.10	Put	Currency Future	323	337	323	337	0.00
29/05/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1150	1143	1150	1143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1316	1323	1316	1323	0.00
29/05/2009	£ / R On 15-March-10	13.80	Call	Currency Future	951	915	951	915	0.00
29/05/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1213	1187	1213	1187	0.00
29/05/2009	£ / R On 12-June-09	13.15	Call	Currency Future	140	155	140	155	0.00
29/05/2009	£ / R On 12-June-09	13.15	Put	Currency Future	359	371	359	371	0.00
29/05/2009	£ / R On 14-June-10	14.00	Call	Currency Future	1115	1108	1115	1108	0.00
29/05/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1382	1389	1382	1389	0.00
29/05/2009	£ / R On 14-September-09	13.40	Call	Currency Future	522	521	522	521	0.00
29/05/2009	£ / R On 14-September-09	13.40	Put	Currency Future	773	774	773	774	0.00
29/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	755	747	755	747	0.00
29/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1012	1009	1012	1009	0.00
29/05/2009	£ / R On 15-March-10	13.60	Call	Currency Future	1023	985	1023	985	0.00
29/05/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1084	1058	1084	1058	0.00
29/05/2009	£ / R On 14-June-10	13.75	Call	Currency Future	1204	1197	1204	1197	0.00
29/05/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1220	1227	1220	1227	0.00
29/05/2009	£ / R On 14-September-09	13.20	Call	Currency Future	595	593	595	593	0.00
29/05/2009	£ / R On 14-September-09	13.20	Put	Currency Future	646	646	646	646	0.00
29/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	828	819	828	819	0.00
29/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	884	881	884	881	0.00
29/05/2009	£ / R On 14-September-09	13.15	Call	Currency Future	615	613	615	613	0.00
29/05/2009	£ / R On 14-September-09	13.15	Put	Currency Future	616	616	616	616	0.00
29/05/2009	£ / R On 12-June-09	12.80	Call	Currency Future	281	297	281	297	0.00
29/05/2009	£ / R On 12-June-09	12.80	Put	Currency Future	149	163	149	163	0.00
29/05/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1298	1292	1298	1292	0.00
29/05/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1065	1072	1065	1072	0.00
29/05/2009	£ / R On 14-September-09	13.00	Call	Currency Future	677	676	677	676	0.00
29/05/2009	£ / R On 14-September-09	13.00	Put	Currency Future	528	530	528	530	0.00
29/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	907	899	907	899	0.00
29/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	763	761	763	761	0.00
29/05/2009	£ / R On 12-June-09	12.75	Call	Currency Future	309	325	309	325	0.00
29/05/2009	£ / R On 12-June-09	12.75	Put	Currency Future	127	141	127	141	0.00
29/05/2009	£ / R On 14-September-09	12.95	Call	Currency Future	699	698	699	698	0.00
29/05/2009	£ / R On 14-September-09	12.95	Put	Currency Future	500	502	500	502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	927	920	927	920	0.00
29/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	733	732	733	732	0.00
29/05/2009	£ / R On 12-June-09	12.70	Call	Currency Future	343	355	343	355	0.00
29/05/2009	£ / R On 12-June-09	12.70	Put	Currency Future	111	121	111	121	0.00
29/05/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1318	1312	1318	1312	0.00
29/05/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1035	1043	1035	1043	0.00
29/05/2009	£ / R On 14-September-09	12.90	Call	Currency Future	722	721	722	721	0.00
29/05/2009	£ / R On 14-September-09	12.90	Put	Currency Future	474	475	474	475	0.00
29/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	947	940	947	940	0.00
29/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	704	702	704	702	0.00
29/05/2009	£ / R On 12-June-09	12.55	Call	Currency Future	468	465	468	465	0.00
29/05/2009	£ / R On 12-June-09	12.55	Put	Currency Future	86	81	86	81	0.00
29/05/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1402	1396	1402	1396	0.00
29/05/2009	£ / R On 14-June-10	13.25	Put	Currency Future	918	927	918	927	0.00
29/05/2009	£ / R On 14-September-09	12.75	Call	Currency Future	798	796	798	796	0.00
29/05/2009	£ / R On 14-September-09	12.75	Put	Currency Future	399	400	399	400	0.00
29/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	1013	1006	1013	1006	0.00
29/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	619	618	619	618	0.00
29/05/2009	£ / R On 12-June-09	12.65	Call	Currency Future	378	387	378	387	0.00
29/05/2009	£ / R On 12-June-09	12.65	Put	Currency Future	96	103	96	103	0.00
29/05/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1359	1353	1359	1353	0.00
29/05/2009	£ / R On 14-June-10	13.35	Put	Currency Future	976	984	976	984	0.00
29/05/2009	£ / R On 14-September-09	12.85	Call	Currency Future	746	745	746	745	0.00
29/05/2009	£ / R On 14-September-09	12.85	Put	Currency Future	448	449	448	449	0.00
29/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	990	983	990	983	0.00
29/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	647	645	647	645	0.00
29/05/2009	£ / R On 12-June-09	12.85	Call	Currency Future	255	271	255	271	0.00
29/05/2009	£ / R On 12-June-09	12.85	Put	Currency Future	173	187	173	187	0.00
29/05/2009	£ / R On 14-September-09	13.05	Call	Currency Future	656	655	656	655	0.00
29/05/2009	£ / R On 14-September-09	13.05	Put	Currency Future	557	558	557	558	0.00
29/05/2009	£ / R On 14-June-10	13.80	Call	Currency Future	1186	1178	1186	1178	0.00
29/05/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1252	1259	1252	1259	0.00
29/05/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1150	1143	1150	1143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1316	1323	1316	1323	0.00
29/05/2009	£ / R On 14-September-09	13.40	Call	Currency Future	522	521	522	521	0.00
29/05/2009	£ / R On 14-September-09	13.40	Put	Currency Future	773	774	773	774	0.00
29/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	755	747	755	747	0.00
29/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1012	1009	1012	1009	0.00
29/05/2009	£ / R On 12-June-09	13.40	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.40	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 14-June-10	14.10	Call	Currency Future	1082	1075	1082	1075	0.00
29/05/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1449	1456	1449	1456	0.00
29/05/2009	£ / R On 14-September-09	13.60	Call	Currency Future	460	459	460	459	0.00
29/05/2009	£ / R On 14-September-09	13.60	Put	Currency Future	911	913	911	913	0.00
29/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 12-June-09	13.35	Call	Currency Future	95	106	95	106	0.00
29/05/2009	£ / R On 12-June-09	13.35	Put	Currency Future	513	522	513	522	0.00
29/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	722	715	722	715	0.00
29/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1079	1077	1079	1077	0.00
29/05/2009	£ / R On 12-June-09	13.45	Call	Currency Future	78	88	78	88	0.00
29/05/2009	£ / R On 12-June-09	13.45	Put	Currency Future	596	604	596	604	0.00
29/05/2009	£ / R On 14-September-09	13.65	Call	Currency Future	445	445	445	445	0.00
29/05/2009	£ / R On 14-September-09	13.65	Put	Currency Future	947	949	947	949	0.00
29/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	668	660	668	660	0.00
29/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1174	1172	1174	1172	0.00
29/05/2009	£ / R On 12-June-09	13.90	Call	Currency Future	27	29	27	29	0.00
29/05/2009	£ / R On 12-June-09	13.90	Put	Currency Future	995	995	995	995	0.00
29/05/2009	£ / R On 14-June-10	14.60	Call	Currency Future	934	927	934	927	0.00
29/05/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1800	1807	1800	1807	0.00
29/05/2009	£ / R On 14-September-09	14.10	Call	Currency Future	320	320	320	320	0.00
29/05/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1271	1274	1271	1274	0.00
29/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	513	507	513	507	0.00
29/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1470	1469	1470	1469	0.00
29/05/2009	£ / R On 12-June-09	13.60	Call	Currency Future	59	66	59	66	0.00
29/05/2009	£ / R On 12-June-09	13.60	Put	Currency Future	728	732	728	732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	14.35	Call	Currency Future	1004	997	1004	997	0.00
29/05/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1621	1628	1621	1628	0.00
29/05/2009	£ / R On 14-September-09	13.80	Call	Currency Future	406	406	406	406	0.00
29/05/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1057	1060	1057	1060	0.00
29/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	613	606	613	606	0.00
29/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1269	1268	1269	1268	0.00
29/05/2009	£ / R On 12-June-09	13.65	Call	Currency Future	54	58	54	58	0.00
29/05/2009	£ / R On 12-June-09	13.65	Put	Currency Future	772	774	772	774	0.00
29/05/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1339	1332	1339	1332	11,194.00
29/05/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1005	1013	1005	1013	0.00
29/05/2009	£ / R On 14-June-10	17.50	Call	Currency Future	438	431	438	431	11,194.00
29/05/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4204	4211	4204	4211	0.00
29/05/2009	£ / R On 14-September-09	13.90	Call	Currency Future	377	378	377	378	0.00
29/05/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1129	1132	1129	1132	0.00
29/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	595	588	595	588	0.00
29/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1301	1300	1301	1300	0.00
29/05/2009	£ / R On 12-June-09	13.70	Call	Currency Future	48	51	48	51	0.00
29/05/2009	£ / R On 12-June-09	13.70	Put	Currency Future	816	817	816	817	0.00
29/05/2009	£ / R On 14-September-09	13.85	Call	Currency Future	393	394	393	394	0.00
29/05/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1094	1097	1094	1097	0.00
29/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	595	588	595	588	0.00
29/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1301	1300	1301	1300	0.00
29/05/2009	£ / R On 14-September-09	13.90	Call	Currency Future	377	378	377	378	0.00
29/05/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1129	1132	1129	1132	0.00
29/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	578	571	578	571	0.00
29/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1334	1333	1334	1333	0.00
29/05/2009	£ / R On 12-June-09	13.85	Call	Currency Future	31	34	31	34	0.00
29/05/2009	£ / R On 12-June-09	13.85	Put	Currency Future	949	950	949	950	0.00
29/05/2009	£ / R On 14-September-09	14.05	Call	Currency Future	333	334	333	334	0.00
29/05/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1235	1238	1235	1238	0.00
29/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	529	522	529	522	0.00
29/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1435	1434	1435	1434	0.00
29/05/2009	£ / R On 12-June-09	14.05	Call	Currency Future	17	19	17	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	14.05	Put	Currency Future	1135	1135	1135	1135	0.00
29/05/2009	£ / R On 14-September-09	14.25	Call	Currency Future	281	282	281	282	0.00
29/05/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1382	1385	1382	1385	0.00
29/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	469	462	469	462	0.00
29/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1575	1574	1575	1574	0.00
29/05/2009	£ / R On 12-June-09	13.95	Call	Currency Future	23	25	23	25	0.00
29/05/2009	£ / R On 12-June-09	13.95	Put	Currency Future	1041	1041	1041	1041	0.00
29/05/2009	£ / R On 14-September-09	14.20	Call	Currency Future	293	294	293	294	0.00
29/05/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1345	1348	1345	1348	0.00
29/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	498	491	498	491	0.00
29/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1504	1503	1504	1503	0.00
29/05/2009	£ / R On 12-June-09	13.90	Call	Currency Future	27	29	27	29	0.00
29/05/2009	£ / R On 12-June-09	13.90	Put	Currency Future	995	995	995	995	0.00
29/05/2009	£ / R On 14-September-09	14.10	Call	Currency Future	320	320	320	320	0.00
29/05/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1271	1274	1271	1274	0.00
29/05/2009	£ / R On 12-June-09	14.00	Call	Currency Future	20	22	20	22	0.00
29/05/2009	£ / R On 12-June-09	14.00	Put	Currency Future	1088	1088	1088	1088	0.00
29/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 12-June-09	14.15	Call	Currency Future	12	14	12	14	0.00
29/05/2009	£ / R On 12-June-09	14.15	Put	Currency Future	1230	1230	1230	1230	0.00
29/05/2009	£ / R On 14-September-09	14.35	Call	Currency Future	257	258	257	258	0.00
29/05/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1459	1462	1459	1462	0.00
29/05/2009	£ / R On 12-June-09	14.20	Call	Currency Future	10	12	10	12	0.00
29/05/2009	£ / R On 12-June-09	14.20	Put	Currency Future	1279	1278	1279	1278	0.00
29/05/2009	£ / R On 14-September-09	14.45	Call	Currency Future	235	236	235	236	0.00
29/05/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1537	1540	1537	1540	0.00
29/05/2009	£ / R On 12-June-09	14.25	Call	Currency Future	9	10	9	10	0.00
29/05/2009	£ / R On 12-June-09	14.25	Put	Currency Future	1327	1326	1327	1326	0.00
29/05/2009	£ / R On 14-September-09	14.50	Call	Currency Future	225	226	225	226	0.00
29/05/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1576	1579	1576	1579	0.00
29/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	454	448	454	448	0.00
29/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1611	1610	1611	1610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	14.30	Call	Currency Future	7	8	7	8	0.00
29/05/2009	£ / R On 12-June-09	14.30	Put	Currency Future	1376	1374	1376	1374	0.00
29/05/2009	£ / R On 12-June-09	14.10	Call	Currency Future	14	16	14	16	0.00
29/05/2009	£ / R On 12-June-09	14.10	Put	Currency Future	1183	1182	1183	1182	0.00
29/05/2009	£ / R On 14-September-09	14.30	Call	Currency Future	269	270	269	270	0.00
29/05/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1420	1423	1420	1423	0.00
29/05/2009	£ / R On 12-June-09	14.65	Call	Currency Future	2	2	2	2	0.00
29/05/2009	£ / R On 12-June-09	14.65	Put	Currency Future	1720	1719	1720	1719	0.00
29/05/2009	£ / R On 14-September-09	14.85	Call	Currency Future	163	163	163	163	0.00
29/05/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1864	1867	1864	1867	0.00
29/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	353	348	353	348	0.00
29/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1910	1910	1910	1910	0.00
29/05/2009	£ / R On 12-June-09	14.90	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 12-June-09	14.90	Put	Currency Future	1969	1967	1969	1967	0.00
29/05/2009	£ / R On 14-September-09	15.10	Call	Currency Future	128	128	128	128	0.00
29/05/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2079	2082	2079	2082	0.00
29/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	365	359	365	359	0.00
29/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1871	1871	1871	1871	0.00
29/05/2009	£ / R On 12-June-09	15.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.40	Put	Currency Future	2468	2466	2468	2466	0.00
29/05/2009	£ / R On 14-September-09	15.60	Call	Currency Future	77	77	77	77	0.00
29/05/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2528	2531	2528	2531	0.00
29/05/2009	£ / R On 12-June-09	15.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.10	Put	Currency Future	2168	2166	2168	2166	0.00
29/05/2009	£ / R On 14-September-09	15.35	Call	Currency Future	99	100	99	100	0.00
29/05/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2301	2303	2301	2303	0.00
29/05/2009	£ / R On 12-June-09	15.00	Call	Currency Future	0	1	0	1	0.00
29/05/2009	£ / R On 12-June-09	15.00	Put	Currency Future	2069	2067	2069	2067	0.00
29/05/2009	£ / R On 14-September-09	15.25	Call	Currency Future	110	111	110	111	0.00
29/05/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2211	2214	2211	2214	0.00
29/05/2009	£ / R On 12-June-09	15.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.05	Put	Currency Future	2118	2117	2118	2117	0.00
29/05/2009	£ / R On 12-June-09	14.90	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
29/05/2009	£ / R On 12-June-09	14.90	Put	Currency Future	1969	1967	1969	1967	0.00
29/05/2009	£ / R On 14-September-09	15.15	Call	Currency Future	122	122	122	122	0.00
29/05/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2123	2126	2123	2126	0.00
29/05/2009	£ / R On 14-September-09	14.85	Call	Currency Future	163	163	163	163	0.00
29/05/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1864	1867	1864	1867	0.00
29/05/2009	£ / R On 12-June-09	14.40	Call	Currency Future	5	6	5	6	0.00
29/05/2009	£ / R On 12-June-09	14.40	Put	Currency Future	1473	1472	1473	1472	0.00
29/05/2009	£ / R On 14-September-09	14.60	Call	Currency Future	206	206	206	206	0.00
29/05/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1657	1660	1657	1660	0.00
29/05/2009	£ / R On 12-June-09	14.55	Call	Currency Future	3	3	3	3	0.00
29/05/2009	£ / R On 12-June-09	14.55	Put	Currency Future	1621	1620	1621	1620	0.00
29/05/2009	£ / R On 14-September-09	14.75	Call	Currency Future	179	179	179	179	0.00
29/05/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1780	1783	1780	1783	0.00
29/05/2009	£ / R On 12-June-09	14.70	Call	Currency Future	2	2	2	2	0.00
29/05/2009	£ / R On 12-June-09	14.70	Put	Currency Future	1770	1768	1770	1768	0.00
29/05/2009	£ / R On 14-September-09	15.10	Call	Currency Future	128	128	128	128	0.00
29/05/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2079	2082	2079	2082	0.00
29/05/2009	£ / R On 12-June-09	14.80	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 12-June-09	14.80	Put	Currency Future	1869	1867	1869	1867	0.00
29/05/2009	£ / R On 14-September-09	15.00	Call	Currency Future	141	141	141	141	0.00
29/05/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1992	1995	1992	1995	0.00
29/05/2009	£ / R On 14-September-09	14.90	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 12-June-09	14.85	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 12-June-09	14.85	Put	Currency Future	1919	1917	1919	1917	0.00
29/05/2009	£ / R On 14-September-09	15.05	Call	Currency Future	134	135	134	135	0.00
29/05/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2035	2038	2035	2038	0.00
29/05/2009	£ / R On 12-June-09	14.95	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 12-June-09	14.95	Put	Currency Future	2019	2017	2019	2017	0.00
29/05/2009	£ / R On 12-June-09	14.65	Call	Currency Future	2	2	2	2	0.00
29/05/2009	£ / R On 12-June-09	14.65	Put	Currency Future	1720	1719	1720	1719	0.00
29/05/2009	£ / R On 12-June-09	14.75	Call	Currency Future	1	2	1	2	0.00
29/05/2009	£ / R On 12-June-09	14.75	Put	Currency Future	1819	1818	1819	1818	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	14.95	Call	Currency Future	148	148	148	148	0.00
29/05/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1949	1952	1949	1952	0.00
29/05/2009	£ / R On 12-June-09	14.60	Call	Currency Future	2	3	2	3	0.00
29/05/2009	£ / R On 12-June-09	14.60	Put	Currency Future	1671	1669	1671	1669	0.00
29/05/2009	£ / R On 14-September-09	14.80	Call	Currency Future	171	171	171	171	0.00
29/05/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1822	1825	1822	1825	0.00
29/05/2009	£ / R On 14-September-09	14.90	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	15.30	Call	Currency Future	105	105	105	105	0.00
29/05/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2256	2259	2256	2259	0.00
29/05/2009	£ / R On 14-September-09	15.20	Call	Currency Future	116	116	116	116	0.00
29/05/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2167	2170	2167	2170	0.00
29/05/2009	£ / R On 12-June-09	14.60	Call	Currency Future	2	3	2	3	0.00
29/05/2009	£ / R On 12-June-09	14.60	Put	Currency Future	1671	1669	1671	1669	0.00
29/05/2009	£ / R On 12-June-09	14.50	Call	Currency Future	4	4	4	4	0.00
29/05/2009	£ / R On 12-June-09	14.50	Put	Currency Future	1572	1570	1572	1570	0.00
29/05/2009	£ / R On 14-September-09	14.70	Call	Currency Future	187	188	187	188	0.00
29/05/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1739	1742	1739	1742	0.00
29/05/2009	£ / R On 12-June-09	14.35	Call	Currency Future	6	7	6	7	0.00
29/05/2009	£ / R On 12-June-09	14.35	Put	Currency Future	1424	1423	1424	1423	0.00
29/05/2009	£ / R On 12-June-09	14.45	Call	Currency Future	4	5	4	5	0.00
29/05/2009	£ / R On 12-June-09	14.45	Put	Currency Future	1522	1521	1522	1521	0.00
29/05/2009	£ / R On 14-September-09	15.35	Call	Currency Future	99	100	99	100	0.00
29/05/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2301	2303	2301	2303	0.00
29/05/2009	£ / R On 12-June-09	15.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.35	Put	Currency Future	2418	2416	2418	2416	0.00
29/05/2009	£ / R On 14-September-09	15.60	Call	Currency Future	77	77	77	77	0.00
29/05/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2528	2531	2528	2531	0.00
29/05/2009	£ / R On 12-June-09	15.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.15	Put	Currency Future	2218	2216	2218	2216	0.00
29/05/2009	£ / R On 14-September-09	15.45	Call	Currency Future	90	90	90	90	0.00
29/05/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2391	2394	2391	2394	0.00
29/05/2009	£ / R On 12-June-09	15.35	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
29/05/2009	£ / R On 12-June-09	15.35	Put	Currency Future	2418	2416	2418	2416	0.00
29/05/2009	£ / R On 14-September-09	15.65	Call	Currency Future	73	73	73	73	0.00
29/05/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2574	2577	2574	2577	0.00
29/05/2009	£ / R On 12-June-09	15.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.05	Put	Currency Future	2118	2117	2118	2117	0.00
29/05/2009	£ / R On 12-June-09	15.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.45	Put	Currency Future	2518	2516	2518	2516	0.00
29/05/2009	£ / R On 14-September-09	15.70	Call	Currency Future	69	70	69	70	0.00
29/05/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2620	2623	2620	2623	0.00
29/05/2009	£ / R On 12-June-09	15.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.25	Put	Currency Future	2318	2316	2318	2316	0.00
29/05/2009	£ / R On 14-September-09	15.50	Call	Currency Future	85	86	85	86	0.00
29/05/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2437	2439	2437	2439	0.00
29/05/2009	£ / R On 12-June-09	14.15	Call	Currency Future	12	14	12	14	0.00
29/05/2009	£ / R On 12-June-09	14.15	Put	Currency Future	1230	1230	1230	1230	0.00
29/05/2009	£ / R On 14-September-09	14.40	Call	Currency Future	246	247	246	247	0.00
29/05/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1498	1500	1498	1500	0.00
29/05/2009	£ / R On 12-June-09	14.85	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 12-June-09	14.85	Put	Currency Future	1919	1917	1919	1917	0.00
29/05/2009	£ / R On 12-June-09	15.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.20	Put	Currency Future	2268	2266	2268	2266	0.00
29/05/2009	£ / R On 14-September-09	15.80	Call	Currency Future	62	63	62	63	0.00
29/05/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2713	2716	2713	2716	0.00
29/05/2009	£ / R On 12-June-09	15.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.55	Put	Currency Future	2618	2616	2618	2616	0.00
29/05/2009	£ / R On 12-June-09	15.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.90	Put	Currency Future	2968	2966	2968	2966	0.00
29/05/2009	£ / R On 12-June-09	16.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.15	Put	Currency Future	3218	3216	3218	3216	0.00
29/05/2009	£ / R On 12-June-09	15.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.85	Put	Currency Future	2918	2916	2918	2916	0.00
29/05/2009	£ / R On 12-June-09	15.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.65	Put	Currency Future	2718	2716	2718	2716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	15.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.70	Put	Currency Future	2768	2766	2768	2766	0.00
29/05/2009	£ / R On 12-June-09	15.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.60	Put	Currency Future	2668	2666	2668	2666	0.00
29/05/2009	£ / R On 12-June-09	15.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.75	Put	Currency Future	2818	2816	2818	2816	0.00
29/05/2009	£ / R On 12-June-09	15.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.60	Put	Currency Future	2668	2666	2668	2666	0.00
29/05/2009	£ / R On 12-June-09	16.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.35	Put	Currency Future	3418	3416	3418	3416	0.00
29/05/2009	£ / R On 12-June-09	16.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.00	Put	Currency Future	3068	3066	3068	3066	0.00
29/05/2009	£ / R On 12-June-09	16.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.10	Put	Currency Future	3168	3166	3168	3166	0.00
29/05/2009	£ / R On 12-June-09	16.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.50	Put	Currency Future	3568	3566	3568	3566	0.00
29/05/2009	£ / R On 12-June-09	16.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.20	Put	Currency Future	3268	3266	3268	3266	0.00
29/05/2009	£ / R On 12-June-09	16.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.40	Put	Currency Future	3468	3466	3468	3466	0.00
29/05/2009	£ / R On 12-June-09	16.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.60	Put	Currency Future	3668	3666	3668	3666	0.00
29/05/2009	£ / R On 12-June-09	16.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.70	Put	Currency Future	3768	3766	3768	3766	0.00
29/05/2009	£ / R On 12-June-09	16.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.75	Put	Currency Future	3818	3816	3818	3816	0.00
29/05/2009	£ / R On 12-June-09	16.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.45	Put	Currency Future	3518	3516	3518	3516	0.00
29/05/2009	£ / R On 12-June-09	16.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.25	Put	Currency Future	3318	3316	3318	3316	0.00
29/05/2009	£ / R On 12-June-09	16.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.80	Put	Currency Future	3868	3866	3868	3866	0.00
29/05/2009	£ / R On 12-June-09	17.15	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	17.15	Put	Currency Future	4218	4216	4218	4216	0.00
29/05/2009	£ / R On 12-June-09	17.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.05	Put	Currency Future	4118	4116	4118	4116	0.00
29/05/2009	£ / R On 12-June-09	17.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.50	Put	Currency Future	4568	4566	4568	4566	0.00
29/05/2009	£ / R On 12-June-09	17.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.80	Put	Currency Future	4868	4866	4868	4866	0.00
29/05/2009	£ / R On 12-June-09	18.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.40	Put	Currency Future	5468	5466	5468	5466	0.00
29/05/2009	£ / R On 12-June-09	19.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.00	Put	Currency Future	6068	6066	6068	6066	0.00
29/05/2009	£ / R On 12-June-09	19.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.15	Put	Currency Future	6218	6216	6218	6216	0.00
29/05/2009	£ / R On 12-June-09	18.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.80	Put	Currency Future	5868	5866	5868	5866	0.00
29/05/2009	£ / R On 12-June-09	18.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.35	Put	Currency Future	5418	5416	5418	5416	0.00
29/05/2009	£ / R On 12-June-09	18.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.25	Put	Currency Future	5318	5316	5318	5316	0.00
29/05/2009	£ / R On 12-June-09	18.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.75	Put	Currency Future	5818	5816	5818	5816	0.00
29/05/2009	£ / R On 12-June-09	17.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.25	Put	Currency Future	4318	4316	4318	4316	0.00
29/05/2009	£ / R On 12-June-09	16.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.30	Put	Currency Future	3368	3366	3368	3366	0.00
29/05/2009	£ / R On 12-June-09	15.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.80	Put	Currency Future	2868	2866	2868	2866	0.00
29/05/2009	£ / R On 12-June-09	15.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.10	Put	Currency Future	2168	2166	2168	2166	0.00
29/05/2009	£ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.30	Put	Currency Future	2368	2366	2368	2366	0.00
29/05/2009	£ / R On 12-June-09	15.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.40	Put	Currency Future	2468	2466	2468	2466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	15.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.50	Put	Currency Future	2568	2566	2568	2566	0.00
29/05/2009	£ / R On 12-June-09	14.80	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 12-June-09	14.80	Put	Currency Future	1869	1867	1869	1867	0.00
29/05/2009	£ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.30	Put	Currency Future	2368	2366	2368	2366	0.00
29/05/2009	£ / R On 12-June-09	15.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.15	Put	Currency Future	2218	2216	2218	2216	0.00
29/05/2009	£ / R On 12-June-09	15.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.55	Put	Currency Future	2618	2616	2618	2616	0.00
29/05/2009	£ / R On 12-June-09	15.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.80	Put	Currency Future	2868	2866	2868	2866	0.00
29/05/2009	£ / R On 12-June-09	15.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.90	Put	Currency Future	2968	2966	2968	2966	0.00
29/05/2009	£ / R On 12-June-09	15.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.65	Put	Currency Future	2718	2716	2718	2716	0.00
29/05/2009	£ / R On 12-June-09	16.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.20	Put	Currency Future	3268	3266	3268	3266	0.00
29/05/2009	£ / R On 12-June-09	15.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.90	Put	Currency Future	2968	2966	2968	2966	0.00
29/05/2009	£ / R On 12-June-09	16.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.10	Put	Currency Future	3168	3166	3168	3166	0.00
29/05/2009	£ / R On 12-June-09	15.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.95	Put	Currency Future	3018	3016	3018	3016	0.00
29/05/2009	£ / R On 12-June-09	16.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.05	Put	Currency Future	3118	3116	3118	3116	0.00
29/05/2009	£ / R On 12-June-09	16.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.40	Put	Currency Future	3468	3466	3468	3466	0.00
29/05/2009	£ / R On 12-June-09	16.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.00	Put	Currency Future	3068	3066	3068	3066	0.00
29/05/2009	£ / R On 12-June-09	16.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.30	Put	Currency Future	3368	3366	3368	3366	0.00
29/05/2009	£ / R On 12-June-09	16.60	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	16.60	Put	Currency Future	3668	3666	3668	3666	0.00
29/05/2009	£ / R On 12-June-09	16.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.80	Put	Currency Future	3868	3866	3868	3866	0.00
29/05/2009	£ / R On 12-June-09	16.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.70	Put	Currency Future	3768	3766	3768	3766	0.00
29/05/2009	£ / R On 12-June-09	16.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.90	Put	Currency Future	3968	3966	3968	3966	0.00
29/05/2009	£ / R On 12-June-09	17.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.00	Put	Currency Future	4068	4066	4068	4066	0.00
29/05/2009	£ / R On 12-June-09	16.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.90	Put	Currency Future	3968	3966	3968	3966	0.00
29/05/2009	£ / R On 12-June-09	17.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.10	Put	Currency Future	4168	4166	4168	4166	0.00
29/05/2009	£ / R On 12-June-09	16.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.55	Put	Currency Future	3618	3616	3618	3616	0.00
29/05/2009	£ / R On 12-June-09	16.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.65	Put	Currency Future	3718	3716	3718	3716	0.00
29/05/2009	£ / R On 12-June-09	16.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.85	Put	Currency Future	3918	3916	3918	3916	0.00
29/05/2009	£ / R On 12-June-09	16.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.95	Put	Currency Future	4018	4016	4018	4016	0.00
29/05/2009	£ / R On 12-June-09	16.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.15	Put	Currency Future	3218	3216	3218	3216	0.00
29/05/2009	£ / R On 12-June-09	16.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.35	Put	Currency Future	3418	3416	3418	3416	0.00
29/05/2009	£ / R On 12-June-09	16.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.85	Put	Currency Future	3918	3916	3918	3916	0.00
29/05/2009	£ / R On 12-June-09	17.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.35	Put	Currency Future	4418	4416	4418	4416	0.00
29/05/2009	£ / R On 12-June-09	17.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.45	Put	Currency Future	4518	4516	4518	4516	0.00
29/05/2009	£ / R On 12-June-09	17.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.55	Put	Currency Future	4618	4616	4618	4616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	17.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.65	Put	Currency Future	4718	4716	4718	4716	0.00
29/05/2009	£ / R On 12-June-09	18.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.45	Put	Currency Future	5518	5516	5518	5516	0.00
29/05/2009	£ / R On 12-June-09	18.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.55	Put	Currency Future	5618	5616	5618	5616	0.00
29/05/2009	£ / R On 12-June-09	18.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.65	Put	Currency Future	5718	5716	5718	5716	0.00
29/05/2009	£ / R On 12-June-09	18.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.85	Put	Currency Future	5918	5916	5918	5916	0.00
29/05/2009	£ / R On 12-June-09	18.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.95	Put	Currency Future	6018	6016	6018	6016	0.00
29/05/2009	£ / R On 12-June-09	19.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.05	Put	Currency Future	6118	6116	6118	6116	0.00
29/05/2009	£ / R On 12-June-09	17.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.85	Put	Currency Future	4918	4916	4918	4916	0.00
29/05/2009	£ / R On 12-June-09	17.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.95	Put	Currency Future	5018	5016	5018	5016	0.00
29/05/2009	£ / R On 12-June-09	18.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.05	Put	Currency Future	5118	5116	5118	5116	0.00
29/05/2009	£ / R On 12-June-09	18.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.15	Put	Currency Future	5218	5216	5218	5216	0.00
29/05/2009	£ / R On 12-June-09	17.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.95	Put	Currency Future	5018	5016	5018	5016	0.00
29/05/2009	£ / R On 12-June-09	18.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.15	Put	Currency Future	5218	5216	5218	5216	0.00
29/05/2009	£ / R On 12-June-09	18.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.45	Put	Currency Future	5518	5516	5518	5516	0.00
29/05/2009	£ / R On 12-June-09	18.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.65	Put	Currency Future	5718	5716	5718	5716	0.00
29/05/2009	£ / R On 12-June-09	18.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.50	Put	Currency Future	5568	5566	5568	5566	0.00
29/05/2009	£ / R On 12-June-09	18.60	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	18.60	Put	Currency Future	5668	5666	5668	5666	0.00
29/05/2009	£ / R On 12-June-09	18.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.70	Put	Currency Future	5768	5766	5768	5766	0.00
29/05/2009	£ / R On 12-June-09	18.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.90	Put	Currency Future	5968	5966	5968	5966	0.00
29/05/2009	£ / R On 12-June-09	19.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.10	Put	Currency Future	6168	6166	6168	6166	0.00
29/05/2009	£ / R On 12-June-09	19.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.20	Put	Currency Future	6268	6266	6268	6266	0.00
29/05/2009	£ / R On 12-June-09	18.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.85	Put	Currency Future	5918	5916	5918	5916	0.00
29/05/2009	£ / R On 12-June-09	19.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.05	Put	Currency Future	6118	6116	6118	6116	0.00
29/05/2009	£ / R On 12-June-09	19.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.25	Put	Currency Future	6318	6316	6318	6316	0.00
29/05/2009	£ / R On 12-June-09	19.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.35	Put	Currency Future	6418	6416	6418	6416	0.00
29/05/2009	£ / R On 12-June-09	19.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.45	Put	Currency Future	6518	6516	6518	6516	0.00
29/05/2009	£ / R On 12-June-09	19.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.55	Put	Currency Future	6618	6616	6618	6616	0.00
29/05/2009	£ / R On 12-June-09	18.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.90	Put	Currency Future	5968	5966	5968	5966	0.00
29/05/2009	£ / R On 12-June-09	19.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.30	Put	Currency Future	6368	6366	6368	6366	0.00
29/05/2009	£ / R On 12-June-09	19.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.40	Put	Currency Future	6468	6466	6468	6466	0.00
29/05/2009	£ / R On 12-June-09	17.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.40	Put	Currency Future	4468	4466	4468	4466	0.00
29/05/2009	£ / R On 12-June-09	17.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.60	Put	Currency Future	4668	4666	4668	4666	0.00
29/05/2009	£ / R On 12-June-09	17.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.70	Put	Currency Future	4768	4766	4768	4766	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	17.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.90	Put	Currency Future	4968	4966	4968	4966	0.00
29/05/2009	£ / R On 12-June-09	18.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.00	Put	Currency Future	5068	5066	5068	5066	0.00
29/05/2009	£ / R On 12-June-09	18.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.10	Put	Currency Future	5168	5166	5168	5166	0.00
29/05/2009	£ / R On 12-June-09	18.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.20	Put	Currency Future	5268	5266	5268	5266	0.00
29/05/2009	£ / R On 12-June-09	17.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.10	Put	Currency Future	4168	4166	4168	4166	0.00
29/05/2009	£ / R On 12-June-09	17.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.20	Put	Currency Future	4268	4266	4268	4266	0.00
29/05/2009	£ / R On 12-June-09	17.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.30	Put	Currency Future	4368	4366	4368	4366	0.00
29/05/2009	£ / R On 12-June-09	17.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.40	Put	Currency Future	4468	4466	4468	4466	0.00
29/05/2009	£ / R On 12-June-09	17.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.90	Put	Currency Future	4968	4966	4968	4966	0.00
29/05/2009	£ / R On 12-June-09	16.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.65	Put	Currency Future	3718	3716	3718	3716	0.00
29/05/2009	£ / R On 12-June-09	17.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.15	Put	Currency Future	4218	4216	4218	4216	0.00
29/05/2009	£ / R On 12-June-09	17.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.05	Put	Currency Future	4118	4116	4118	4116	0.00
29/05/2009	£ / R On 12-June-09	17.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.35	Put	Currency Future	4418	4416	4418	4416	0.00
29/05/2009	£ / R On 12-June-09	17.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	17.55	Put	Currency Future	4618	4616	4618	4616	0.00
29/05/2009	£ / R On 12-June-09	16.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	16.45	Put	Currency Future	3518	3516	3518	3516	0.00
29/05/2009	£ / R On 12-June-09	15.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	15.85	Put	Currency Future	2918	2916	2918	2916	0.00
29/05/2009	£ / R On 14-September-09	14.65	Call	Currency Future	196	197	196	197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1698	1700	1698	1700	0.00
29/05/2009	£ / R On 12-June-09	14.55	Call	Currency Future	3	3	3	3	0.00
29/05/2009	£ / R On 12-June-09	14.55	Put	Currency Future	1621	1620	1621	1620	0.00
29/05/2009	£ / R On 14-September-09	14.80	Call	Currency Future	171	171	171	171	0.00
29/05/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1822	1825	1822	1825	0.00
29/05/2009	£ / R On 14-September-09	15.40	Call	Currency Future	94	95	94	95	0.00
29/05/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2346	2349	2346	2349	0.00
29/05/2009	£ / R On 14-September-09	14.30	Call	Currency Future	269	270	269	270	0.00
29/05/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1420	1423	1420	1423	0.00
29/05/2009	£ / R On 12-June-09	13.75	Call	Currency Future	41	44	41	44	0.00
29/05/2009	£ / R On 12-June-09	13.75	Put	Currency Future	860	860	860	860	0.00
29/05/2009	£ / R On 12-June-09	14.05	Call	Currency Future	17	19	17	19	0.00
29/05/2009	£ / R On 12-June-09	14.05	Put	Currency Future	1135	1135	1135	1135	0.00
29/05/2009	£ / R On 14-September-09	14.00	Call	Currency Future	348	348	348	348	0.00
29/05/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1199	1202	1199	1202	0.00
29/05/2009	£ / R On 12-June-09	13.80	Call	Currency Future	36	39	36	39	0.00
29/05/2009	£ / R On 12-June-09	13.80	Put	Currency Future	904	905	904	905	0.00
29/05/2009	£ / R On 14-September-09	13.95	Call	Currency Future	362	363	362	363	0.00
29/05/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1164	1166	1164	1166	0.00
29/05/2009	£ / R On 14-September-09	14.15	Call	Currency Future	306	307	306	307	0.00
29/05/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1308	1310	1308	1310	0.00
29/05/2009	£ / R On 14-September-09	14.55	Call	Currency Future	215	216	215	216	0.00
29/05/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1616	1619	1616	1619	0.00
29/05/2009	£ / R On 12-June-09	14.40	Call	Currency Future	5	6	5	6	0.00
29/05/2009	£ / R On 12-June-09	14.40	Put	Currency Future	1473	1472	1473	1472	0.00
29/05/2009	£ / R On 14-September-09	15.30	Call	Currency Future	105	105	105	105	0.00
29/05/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2256	2259	2256	2259	0.00
29/05/2009	£ / R On 14-September-09	15.90	Call	Currency Future	56	56	56	56	0.00
29/05/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2807	2810	2807	2810	0.00
29/05/2009	£ / R On 14-September-09	15.40	Call	Currency Future	94	95	94	95	0.00
29/05/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2346	2349	2346	2349	0.00
29/05/2009	£ / R On 14-September-09	15.80	Call	Currency Future	62	63	62	63	0.00
29/05/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2713	2716	2713	2716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	15.90	Call	Currency Future	56	56	56	56	0.00
29/05/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2807	2810	2807	2810	0.00
29/05/2009	£ / R On 14-September-09	16.00	Call	Currency Future	50	50	50	50	0.00
29/05/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2901	2904	2901	2904	0.00
29/05/2009	£ / R On 14-September-09	16.10	Call	Currency Future	45	45	45	45	0.00
29/05/2009	£ / R On 14-September-09	16.10	Put	Currency Future	2996	2999	2996	2999	0.00
29/05/2009	£ / R On 14-September-09	15.05	Call	Currency Future	134	135	134	135	0.00
29/05/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2035	2038	2035	2038	0.00
29/05/2009	£ / R On 14-September-09	15.55	Call	Currency Future	81	81	81	81	0.00
29/05/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2482	2485	2482	2485	0.00
29/05/2009	£ / R On 14-September-09	15.75	Call	Currency Future	66	66	66	66	0.00
29/05/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2667	2669	2667	2669	0.00
29/05/2009	£ / R On 14-September-09	15.55	Call	Currency Future	81	81	81	81	0.00
29/05/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2482	2485	2482	2485	0.00
29/05/2009	£ / R On 14-September-09	15.85	Call	Currency Future	59	59	59	59	0.00
29/05/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2760	2763	2760	2763	0.00
29/05/2009	£ / R On 14-September-09	15.95	Call	Currency Future	53	53	53	53	0.00
29/05/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2854	2857	2854	2857	0.00
29/05/2009	£ / R On 14-September-09	16.05	Call	Currency Future	47	48	47	48	0.00
29/05/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2949	2951	2949	2951	0.00
29/05/2009	£ / R On 14-September-09	14.40	Call	Currency Future	246	247	246	247	0.00
29/05/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1498	1500	1498	1500	0.00
29/05/2009	£ / R On 14-September-09	16.30	Call	Currency Future	36	36	36	36	0.00
29/05/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3187	3190	3187	3190	0.00
29/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	427	421	427	421	0.00
29/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1684	1683	1684	1683	0.00
29/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	401	395	401	395	0.00
29/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1758	1757	1758	1757	0.00
29/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	377	371	377	371	0.00
29/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1833	1833	1833	1833	0.00
29/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	331	326	331	326	0.00
29/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1988	1988	1988	1988	0.00
29/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	310	305	310	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2067	2067	2067	2067	0.00
29/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	291	285	291	285	0.00
29/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2147	2147	2147	2147	0.00
29/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	222	217	222	217	0.00
29/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2478	2479	2478	2479	0.00
29/05/2009	£ / R On 14-September-09	14.15	Call	Currency Future	306	307	306	307	0.00
29/05/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1308	1310	1308	1310	0.00
29/05/2009	£ / R On 14-September-09	14.65	Call	Currency Future	196	197	196	197	0.00
29/05/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1698	1700	1698	1700	0.00
29/05/2009	£ / R On 14-September-09	15.15	Call	Currency Future	122	122	122	122	0.00
29/05/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2123	2126	2123	2126	0.00
29/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	578	571	578	571	0.00
29/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1334	1333	1334	1333	0.00
29/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	545	538	545	538	0.00
29/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1401	1400	1401	1400	0.00
29/05/2009	£ / R On 14-September-09	14.60	Call	Currency Future	206	206	206	206	0.00
29/05/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1657	1660	1657	1660	0.00
29/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	427	421	427	421	0.00
29/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1684	1683	1684	1683	0.00
29/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	561	554	561	554	0.00
29/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1368	1366	1368	1366	0.00
29/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	441	434	441	434	0.00
29/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1647	1646	1647	1646	0.00
29/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	414	408	414	408	0.00
29/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1720	1720	1720	1720	0.00
29/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	389	383	389	383	0.00
29/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1795	1795	1795	1795	0.00
29/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	300	295	300	295	0.00
29/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2107	2107	2107	2107	0.00
29/05/2009	£ / R On 12-June-09	13.50	Call	Currency Future	71	79	71	79	0.00
29/05/2009	£ / R On 12-June-09	13.50	Put	Currency Future	639	646	639	646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	13.80	Call	Currency Future	36	39	36	39	0.00
29/05/2009	£ / R On 12-June-09	13.80	Put	Currency Future	904	905	904	905	0.00
29/05/2009	£ / R On 14-September-09	13.75	Call	Currency Future	418	419	418	419	0.00
29/05/2009	£ / R On 14-September-09	13.75	Put	Currency Future	1020	1022	1020	1022	0.00
29/05/2009	£ / R On 14-September-09	13.85	Call	Currency Future	393	394	393	394	0.00
29/05/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1094	1097	1094	1097	0.00
29/05/2009	£ / R On 14-September-09	14.05	Call	Currency Future	333	334	333	334	0.00
29/05/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1235	1238	1235	1238	0.00
29/05/2009	£ / R On 12-June-09	13.85	Call	Currency Future	31	34	31	34	0.00
29/05/2009	£ / R On 12-June-09	13.85	Put	Currency Future	949	950	949	950	0.00
29/05/2009	£ / R On 12-June-09	14.35	Call	Currency Future	6	7	6	7	0.00
29/05/2009	£ / R On 12-June-09	14.35	Put	Currency Future	1424	1423	1424	1423	0.00
29/05/2009	£ / R On 14-September-09	14.55	Call	Currency Future	215	216	215	216	0.00
29/05/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1616	1619	1616	1619	0.00
29/05/2009	£ / R On 12-June-09	14.30	Call	Currency Future	7	8	7	8	0.00
29/05/2009	£ / R On 12-June-09	14.30	Put	Currency Future	1376	1374	1376	1374	0.00
29/05/2009	£ / R On 14-September-09	13.80	Call	Currency Future	406	406	406	406	0.00
29/05/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1057	1060	1057	1060	0.00
29/05/2009	£ / R On 14-September-09	13.70	Call	Currency Future	432	432	432	432	0.00
29/05/2009	£ / R On 14-September-09	13.70	Put	Currency Future	983	985	983	985	0.00
29/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	668	660	668	660	0.00
29/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1174	1172	1174	1172	0.00
29/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	631	623	631	623	0.00
29/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1237	1235	1237	1235	0.00
29/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	561	554	561	554	0.00
29/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1368	1366	1368	1366	0.00
29/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	441	434	441	434	0.00
29/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1647	1646	1647	1646	0.00
29/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	342	337	342	337	0.00
29/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1949	1949	1949	1949	0.00
29/05/2009	£ / R On 12-June-09	13.55	Call	Currency Future	65	72	65	72	0.00
29/05/2009	£ / R On 12-June-09	13.55	Put	Currency Future	683	688	683	688	0.00
29/05/2009	£ / R On 12-June-09	13.65	Call	Currency Future	54	58	54	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	13.65	Put	Currency Future	772	774	772	774	0.00
29/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	414	408	414	408	0.00
29/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1720	1720	1720	1720	0.00
29/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	321	315	321	315	0.00
29/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2027	2027	2027	2027	0.00
29/05/2009	£ / R On 12-June-09	13.55	Call	Currency Future	65	72	65	72	0.00
29/05/2009	£ / R On 12-June-09	13.55	Put	Currency Future	683	688	683	688	0.00
29/05/2009	£ / R On 14-September-09	14.35	Call	Currency Future	257	258	257	258	0.00
29/05/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1459	1462	1459	1462	0.00
29/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	353	348	353	348	0.00
29/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1910	1910	1910	1910	0.00
29/05/2009	£ / R On 12-June-09	13.40	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.40	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 14-September-09	13.50	Call	Currency Future	490	489	490	489	0.00
29/05/2009	£ / R On 14-September-09	13.50	Put	Currency Future	841	842	841	842	0.00
29/05/2009	£ / R On 14-September-09	13.60	Call	Currency Future	460	459	460	459	0.00
29/05/2009	£ / R On 14-September-09	13.60	Put	Currency Future	911	913	911	913	0.00
29/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	498	491	498	491	0.00
29/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1504	1503	1504	1503	0.00
29/05/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1132	1125	1132	1125	0.00
29/05/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1349	1356	1349	1356	0.00
29/05/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1884	1876	1884	1876	0.00
29/05/2009	£ / R On 14-June-10	12.35	Put	Currency Future	501	506	501	506	0.00
29/05/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1589	1583	1589	1583	0.00
29/05/2009	£ / R On 14-June-10	12.85	Put	Currency Future	705	714	705	714	0.00
29/05/2009	£ / R On 14-June-10	15.35	Call	Currency Future	757	751	757	751	0.00
29/05/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2374	2381	2374	2381	0.00
29/05/2009	£ / R On 14-June-10	16.35	Call	Currency Future	587	580	587	580	0.00
29/05/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3203	3210	3203	3210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	17.35	Call	Currency Future	455	448	455	448	0.00
29/05/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4072	4078	4072	4078	0.00
29/05/2009	£ / R On 14-June-10	18.35	Call	Currency Future	352	343	352	343	0.00
29/05/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4968	4974	4968	4974	0.00
29/05/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1916	1908	1916	1908	0.00
29/05/2009	£ / R On 14-June-10	12.30	Put	Currency Future	483	488	483	488	0.00
29/05/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1614	1608	1614	1608	0.00
29/05/2009	£ / R On 14-June-10	12.80	Put	Currency Future	680	689	680	689	0.00
29/05/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1380	1374	1380	1374	0.00
29/05/2009	£ / R On 14-June-10	13.30	Put	Currency Future	947	955	947	955	0.00
29/05/2009	£ / R On 14-June-10	14.30	Call	Currency Future	1019	1012	1019	1012	0.00
29/05/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1586	1593	1586	1593	0.00
29/05/2009	£ / R On 14-June-10	15.30	Call	Currency Future	767	761	767	761	0.00
29/05/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2334	2341	2334	2341	0.00
29/05/2009	£ / R On 14-June-10	16.30	Call	Currency Future	594	587	594	587	0.00
29/05/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3161	3168	3161	3168	0.00
29/05/2009	£ / R On 14-June-10	17.30	Call	Currency Future	461	453	461	453	0.00
29/05/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4027	4034	4027	4034	0.00
29/05/2009	£ / R On 14-June-10	18.30	Call	Currency Future	358	349	358	349	0.00
29/05/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4924	4930	4924	4930	0.00
29/05/2009	£ / R On 12-June-09	7.90	Call	Currency Future	5032	5034	5032	5034	0.00
29/05/2009	£ / R On 12-June-09	7.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	9.40	Call	Currency Future	3532	3534	3532	3534	0.00
29/05/2009	£ / R On 12-June-09	9.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	10.90	Call	Currency Future	2032	2034	2032	2034	0.00
29/05/2009	£ / R On 12-June-09	10.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	12.40	Call	Currency Future	585	589	585	589	0.00
29/05/2009	£ / R On 12-June-09	12.40	Put	Currency Future	53	55	53	55	0.00
29/05/2009	£ / R On 12-June-09	18.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	18.40	Put	Currency Future	5468	5466	5468	5466	0.00
29/05/2009	£ / R On 12-June-09	19.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	19.90	Put	Currency Future	6968	6966	6968	6966	0.00
29/05/2009	£ / R On 14-September-09	8.10	Call	Currency Future	5049	5047	5049	5047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3550	3547	3550	3547	0.00
29/05/2009	£ / R On 14-September-09	9.60	Put	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 14-September-09	11.10	Call	Currency Future	2087	2085	2087	2085	0.00
29/05/2009	£ / R On 14-September-09	11.10	Put	Currency Future	38	38	38	38	0.00
29/05/2009	£ / R On 14-September-09	12.60	Call	Currency Future	889	887	889	887	0.00
29/05/2009	£ / R On 14-September-09	12.60	Put	Currency Future	340	341	340	341	0.00
29/05/2009	£ / R On 14-September-09	17.10	Call	Currency Future	14	14	14	14	0.00
29/05/2009	£ / R On 14-September-09	17.10	Put	Currency Future	3965	3968	3965	3968	0.00
29/05/2009	£ / R On 14-September-09	18.60	Call	Currency Future	2	2	2	2	0.00
29/05/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5453	5456	5453	5456	0.00
29/05/2009	£ / R On 14-September-09	20.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-September-09	20.10	Put	Currency Future	6952	6954	6952	6954	0.00
29/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	5044	5038	5044	5038	0.00
29/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3558	3552	3558	3552	0.00
29/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	14	14	14	14	0.00
29/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	2175	2168	2175	2168	0.00
29/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	132	130	132	130	0.00
29/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1097	1090	1097	1090	0.00
29/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	554	552	554	552	0.00
29/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	193	189	193	189	0.00
29/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2649	2651	2649	2651	0.00
29/05/2009	£ / R On 14-December-09	17.30	Call	Currency Future	63	61	63	61	0.00
29/05/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4020	4023	4020	4023	0.00
29/05/2009	£ / R On 14-December-09	18.80	Call	Currency Future	19	18	19	18	0.00
29/05/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5475	5480	5475	5480	0.00
29/05/2009	£ / R On 14-December-09	20.30	Call	Currency Future	5	5	5	5	0.00
29/05/2009	£ / R On 14-December-09	20.30	Put	Currency Future	6961	6967	6961	6967	0.00
29/05/2009	£ / R On 14-June-10	8.60	Call	Currency Future	5149	5135	5149	5135	0.00
29/05/2009	£ / R On 14-June-10	8.60	Put	Currency Future	15	15	15	15	0.00
29/05/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3721	3707	3721	3707	0.00
29/05/2009	£ / R On 14-June-10	10.10	Put	Currency Future	88	88	88	88	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2414	2404	2414	2404	0.00
29/05/2009	£ / R On 14-June-10	11.60	Put	Currency Future	281	284	281	284	0.00
29/05/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1469	1463	1469	1463	0.00
29/05/2009	£ / R On 14-June-10	13.10	Put	Currency Future	835	844	835	844	0.00
29/05/2009	£ / R On 14-June-10	16.10	Call	Currency Future	625	618	625	618	0.00
29/05/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2991	2999	2991	2999	0.00
29/05/2009	£ / R On 14-June-10	17.60	Call	Currency Future	427	420	427	420	0.00
29/05/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4294	4300	4294	4300	0.00
29/05/2009	£ / R On 14-June-10	19.10	Call	Currency Future	271	264	271	264	0.00
29/05/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5638	5644	5638	5644	0.00
29/05/2009	£ / R On 14-June-10	20.60	Call	Currency Future	159	154	159	154	0.00
29/05/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7026	7035	7026	7035	0.00
29/05/2009	£ / R On 12-June-09	7.45	Call	Currency Future	5482	5484	5482	5484	0.00
29/05/2009	£ / R On 12-June-09	7.45	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	8.95	Call	Currency Future	3982	3984	3982	3984	0.00
29/05/2009	£ / R On 12-June-09	8.95	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	10.45	Call	Currency Future	2482	2484	2482	2484	0.00
29/05/2009	£ / R On 12-June-09	10.45	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	11.95	Call	Currency Future	991	993	991	993	0.00
29/05/2009	£ / R On 12-June-09	11.95	Put	Currency Future	9	10	9	10	0.00
29/05/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5499	5497	5499	5497	0.00
29/05/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3999	3997	3999	3997	0.00
29/05/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2514	2512	2514	2512	0.00
29/05/2009	£ / R On 14-September-09	10.65	Put	Currency Future	15	15	15	15	0.00
29/05/2009	£ / R On 14-September-09	12.15	Call	Currency Future	1198	1196	1198	1196	0.00
29/05/2009	£ / R On 14-September-09	12.15	Put	Currency Future	199	199	199	199	0.00
29/05/2009	£ / R On 14-September-09	16.65	Call	Currency Future	24	24	24	24	0.00
29/05/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3525	3528	3525	3528	0.00
29/05/2009	£ / R On 14-September-09	18.15	Call	Currency Future	4	4	4	4	0.00
29/05/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5005	5007	5005	5007	0.00
29/05/2009	£ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6502	6504	6502	6504	0.00
29/05/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5494	5488	5494	5488	0.00
29/05/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3999	3994	3999	3994	0.00
29/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	6	6	6	6	0.00
29/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2568	2562	2568	2562	0.00
29/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	75	74	75	74	0.00
29/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1377	1370	1377	1370	0.00
29/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	384	382	384	382	0.00
29/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	263	258	263	258	0.00
29/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2269	2270	2269	2270	0.00
29/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	90	87	90	87	0.00
29/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3596	3599	3596	3599	0.00
29/05/2009	£ / R On 14-December-09	18.35	Call	Currency Future	27	26	27	26	0.00
29/05/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5033	5038	5033	5038	0.00
29/05/2009	£ / R On 14-December-09	19.85	Call	Currency Future	7	7	7	7	0.00
29/05/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6514	6519	6514	6519	0.00
29/05/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5591	5577	5591	5577	0.00
29/05/2009	£ / R On 14-June-10	8.15	Put	Currency Future	7	7	7	7	0.00
29/05/2009	£ / R On 14-June-10	9.65	Call	Currency Future	4144	4130	4144	4130	0.00
29/05/2009	£ / R On 14-June-10	9.65	Put	Currency Future	61	61	61	61	0.00
29/05/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2779	2769	2779	2769	0.00
29/05/2009	£ / R On 14-June-10	11.15	Put	Currency Future	196	199	196	199	0.00
29/05/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1698	1690	1698	1690	0.00
29/05/2009	£ / R On 14-June-10	12.65	Put	Currency Future	615	620	615	620	0.00
29/05/2009	£ / R On 14-June-10	15.65	Call	Currency Future	700	693	700	693	0.00
29/05/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2616	2624	2616	2624	0.00
29/05/2009	£ / R On 14-June-10	17.15	Call	Currency Future	478	471	478	471	0.00
29/05/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3895	3902	3895	3902	0.00
29/05/2009	£ / R On 14-June-10	18.65	Call	Currency Future	317	309	317	309	0.00
29/05/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5234	5240	5234	5240	0.00
29/05/2009	£ / R On 14-June-10	20.15	Call	Currency Future	187	181	187	181	0.00
29/05/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6603	6612	6603	6612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	7.20	Call	Currency Future	5732	5734	5732	5734	0.00
29/05/2009	£ / R On 12-June-09	7.20	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	8.70	Call	Currency Future	4232	4234	4232	4234	0.00
29/05/2009	£ / R On 12-June-09	8.70	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	10.20	Call	Currency Future	2732	2734	2732	2734	0.00
29/05/2009	£ / R On 12-June-09	10.20	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	11.70	Call	Currency Future	1234	1237	1234	1237	0.00
29/05/2009	£ / R On 12-June-09	11.70	Put	Currency Future	2	3	2	3	0.00
29/05/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5749	5747	5749	5747	0.00
29/05/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4249	4247	4249	4247	0.00
29/05/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2757	2755	2757	2755	0.00
29/05/2009	£ / R On 14-September-09	10.40	Put	Currency Future	8	8	8	8	0.00
29/05/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1390	1389	1390	1389	0.00
29/05/2009	£ / R On 14-September-09	11.90	Put	Currency Future	142	142	142	142	0.00
29/05/2009	£ / R On 14-September-09	16.40	Call	Currency Future	32	32	32	32	0.00
29/05/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3283	3286	3283	3286	0.00
29/05/2009	£ / R On 14-September-09	17.90	Call	Currency Future	5	5	5	5	0.00
29/05/2009	£ / R On 14-September-09	17.90	Put	Currency Future	4756	4759	4756	4759	0.00
29/05/2009	£ / R On 14-September-09	19.40	Call	Currency Future	1	1	1	1	0.00
29/05/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6252	6254	6252	6254	0.00
29/05/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5744	5738	5744	5738	0.00
29/05/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4247	4241	4247	4241	0.00
29/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	3	3	3	3	0.00
29/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2796	2790	2796	2790	0.00
29/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	52	52	52	52	0.00
29/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1550	1543	1550	1543	0.00
29/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	306	305	306	305	0.00
29/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	108	105	108	105	0.00
29/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3364	3367	3364	3367	0.00
29/05/2009	£ / R On 14-December-09	18.10	Call	Currency Future	33	32	33	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4790	4794	4790	4794	0.00
29/05/2009	£ / R On 14-December-09	19.60	Call	Currency Future	9	9	9	9	0.00
29/05/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6266	6271	6266	6271	0.00
29/05/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5838	5824	5838	5824	0.00
29/05/2009	£ / R On 14-June-10	7.90	Put	Currency Future	5	5	5	5	0.00
29/05/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4379	4365	4379	4365	0.00
29/05/2009	£ / R On 14-June-10	9.40	Put	Currency Future	45	45	45	45	0.00
29/05/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2991	2981	2991	2981	0.00
29/05/2009	£ / R On 14-June-10	10.90	Put	Currency Future	158	161	158	161	0.00
29/05/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1852	1844	1852	1844	0.00
29/05/2009	£ / R On 14-June-10	12.40	Put	Currency Future	519	524	519	524	0.00
29/05/2009	£ / R On 14-June-10	15.40	Call	Currency Future	747	741	747	741	0.00
29/05/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2414	2421	2414	2421	0.00
29/05/2009	£ / R On 14-June-10	16.90	Call	Currency Future	509	502	509	502	0.00
29/05/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3676	3683	3676	3683	0.00
29/05/2009	£ / R On 14-June-10	18.40	Call	Currency Future	346	337	346	337	0.00
29/05/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5012	5018	5012	5018	0.00
29/05/2009	£ / R On 14-June-10	19.90	Call	Currency Future	204	198	204	198	0.00
29/05/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6371	6379	6371	6379	0.00
29/05/2009	£ / R On 12-June-09	12.90	Call	Currency Future	231	247	231	247	0.00
29/05/2009	£ / R On 12-June-09	12.90	Put	Currency Future	200	213	200	213	0.00
29/05/2009	£ / R On 12-June-09	13.00	Call	Currency Future	190	205	190	205	0.00
29/05/2009	£ / R On 12-June-09	13.00	Put	Currency Future	258	271	258	271	0.00
29/05/2009	£ / R On 14-September-09	13.10	Call	Currency Future	635	633	635	633	0.00
29/05/2009	£ / R On 14-September-09	13.10	Put	Currency Future	586	587	586	587	0.00
29/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	867	858	867	858	0.00
29/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	823	820	823	820	0.00
29/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	828	819	828	819	0.00
29/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	884	881	884	881	0.00
29/05/2009	£ / R On 12-June-09	12.45	Call	Currency Future	545	549	545	549	0.00
29/05/2009	£ / R On 12-June-09	12.45	Put	Currency Future	63	65	63	65	0.00
29/05/2009	£ / R On 12-June-09	13.05	Call	Currency Future	172	187	172	187	0.00
29/05/2009	£ / R On 12-June-09	13.05	Put	Currency Future	290	303	290	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	12.65	Call	Currency Future	858	856	858	856	0.00
29/05/2009	£ / R On 14-September-09	12.65	Put	Currency Future	359	360	359	360	0.00
29/05/2009	£ / R On 14-September-09	13.25	Call	Currency Future	575	574	575	574	0.00
29/05/2009	£ / R On 14-September-09	13.25	Put	Currency Future	677	677	677	677	0.00
29/05/2009	£ / R On 14-September-09	13.35	Call	Currency Future	539	538	539	538	0.00
29/05/2009	£ / R On 14-September-09	13.35	Put	Currency Future	740	741	740	741	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1041	1033	1041	1033	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	597	595	597	595	0.00
29/05/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4284	4271	4284	4271	0.00
29/05/2009	£ / R On 14-June-10	9.50	Put	Currency Future	51	51	51	51	0.00
29/05/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3350	3337	3350	3337	0.00
29/05/2009	£ / R On 14-June-10	10.50	Put	Currency Future	117	117	117	117	0.00
29/05/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2493	2483	2493	2483	0.00
29/05/2009	£ / R On 14-June-10	11.50	Put	Currency Future	260	263	260	263	0.00
29/05/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1789	1781	1789	1781	0.00
29/05/2009	£ / R On 14-June-10	12.50	Put	Currency Future	556	562	556	562	0.00
29/05/2009	£ / R On 14-June-10	14.50	Call	Currency Future	961	954	961	954	0.00
29/05/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1728	1735	1728	1735	0.00
29/05/2009	£ / R On 14-June-10	15.50	Call	Currency Future	728	721	728	721	0.00
29/05/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2494	2502	2494	2502	0.00
29/05/2009	£ / R On 14-June-10	16.50	Call	Currency Future	564	557	564	557	0.00
29/05/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3331	3337	3331	3337	0.00
29/05/2009	£ / R On 12-June-09	12.30	Call	Currency Future	669	673	669	673	0.00
29/05/2009	£ / R On 12-June-09	12.30	Put	Currency Future	37	39	37	39	0.00
29/05/2009	£ / R On 12-June-09	12.40	Call	Currency Future	585	589	585	589	0.00
29/05/2009	£ / R On 12-June-09	12.40	Put	Currency Future	53	55	53	55	0.00
29/05/2009	£ / R On 12-June-09	12.50	Call	Currency Future	506	510	506	510	0.00
29/05/2009	£ / R On 12-June-09	12.50	Put	Currency Future	74	76	74	76	0.00
29/05/2009	£ / R On 12-June-09	12.60	Call	Currency Future	423	421	423	421	0.00
29/05/2009	£ / R On 12-June-09	12.60	Put	Currency Future	91	87	91	87	0.00
29/05/2009	£ / R On 12-June-09	12.90	Call	Currency Future	231	247	231	247	0.00
29/05/2009	£ / R On 12-June-09	12.90	Put	Currency Future	200	213	200	213	0.00
29/05/2009	£ / R On 14-September-09	12.50	Call	Currency Future	953	951	953	951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	12.50	Put	Currency Future	304	305	304	305	0.00
29/05/2009	£ / R On 14-September-09	12.70	Call	Currency Future	827	826	827	826	0.00
29/05/2009	£ / R On 14-September-09	12.70	Put	Currency Future	379	380	379	380	0.00
29/05/2009	£ / R On 14-September-09	12.80	Call	Currency Future	772	770	772	770	0.00
29/05/2009	£ / R On 14-September-09	12.80	Put	Currency Future	423	424	423	424	0.00
29/05/2009	£ / R On 14-September-09	13.10	Call	Currency Future	635	633	635	633	0.00
29/05/2009	£ / R On 14-September-09	13.10	Put	Currency Future	586	587	586	587	0.00
29/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1217	1210	1217	1210	0.00
29/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	473	472	473	472	0.00
29/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1156	1149	1156	1149	0.00
29/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	513	511	513	511	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1041	1033	1041	1033	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	597	595	597	595	0.00
29/05/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3442	3429	3442	3429	0.00
29/05/2009	£ / R On 14-June-10	10.40	Put	Currency Future	109	109	109	109	0.00
29/05/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2574	2563	2574	2563	0.00
29/05/2009	£ / R On 14-June-10	11.40	Put	Currency Future	240	244	240	244	0.00
29/05/2009	£ / R On 14-June-10	14.40	Call	Currency Future	990	983	990	983	0.00
29/05/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1656	1663	1656	1663	0.00
29/05/2009	£ / R On 14-June-10	16.40	Call	Currency Future	579	572	579	572	0.00
29/05/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3246	3252	3246	3252	0.00
29/05/2009	£ / R On 14-June-10	17.40	Call	Currency Future	449	442	449	442	0.00
29/05/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4116	4122	4116	4122	0.00
29/05/2009	£ / R On 12-June-09	12.25	Call	Currency Future	713	717	713	717	0.00
29/05/2009	£ / R On 12-June-09	12.25	Put	Currency Future	31	33	31	33	0.00
29/05/2009	£ / R On 12-June-09	12.35	Call	Currency Future	627	631	627	631	0.00
29/05/2009	£ / R On 12-June-09	12.35	Put	Currency Future	45	47	45	47	0.00
29/05/2009	£ / R On 14-September-09	12.45	Call	Currency Future	986	984	986	984	0.00
29/05/2009	£ / R On 14-September-09	12.45	Put	Currency Future	287	288	287	288	0.00
29/05/2009	£ / R On 14-September-09	12.55	Call	Currency Future	920	919	920	919	0.00
29/05/2009	£ / R On 14-September-09	12.55	Put	Currency Future	322	323	322	323	0.00
29/05/2009	£ / R On 14-September-09	12.85	Call	Currency Future	746	745	746	745	0.00
29/05/2009	£ / R On 14-September-09	12.85	Put	Currency Future	448	449	448	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4426	4412	4426	4412	0.00
29/05/2009	£ / R On 14-June-10	9.35	Put	Currency Future	43	43	43	43	0.00
29/05/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3488	3475	3488	3475	0.00
29/05/2009	£ / R On 14-June-10	10.35	Put	Currency Future	105	105	105	105	0.00
29/05/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2614	2604	2614	2604	0.00
29/05/2009	£ / R On 14-June-10	11.35	Put	Currency Future	231	234	231	234	0.00
29/05/2009	£ / R On 14-June-10	17.55	Call	Currency Future	432	425	432	425	0.00
29/05/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4249	4256	4249	4256	0.00
29/05/2009	£ / R On 14-June-10	14.75	Call	Currency Future	894	887	894	887	0.00
29/05/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1911	1918	1911	1918	0.00
29/05/2009	£ / R On 14-June-10	15.75	Call	Currency Future	682	676	682	676	0.00
29/05/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2699	2706	2699	2706	0.00
29/05/2009	£ / R On 14-June-10	16.75	Call	Currency Future	529	522	529	522	0.00
29/05/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3545	3552	3545	3552	0.00
29/05/2009	£ / R On 14-June-10	17.75	Call	Currency Future	411	404	411	404	0.00
29/05/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4428	4435	4428	4435	0.00
29/05/2009	£ / R On 12-June-09	12.60	Call	Currency Future	423	421	423	421	0.00
29/05/2009	£ / R On 12-June-09	12.60	Put	Currency Future	91	87	91	87	0.00
29/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	1127	1119	1127	1119	0.00
29/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	533	531	533	531	0.00
29/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1069	1062	1069	1062	0.00
29/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	575	574	575	574	0.00
29/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	968	961	968	961	0.00
29/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	675	673	675	673	0.00
29/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	887	878	887	878	0.00
29/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	793	790	793	790	0.00
29/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	809	800	809	800	0.00
29/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	915	912	915	912	0.00
29/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	773	765	773	765	0.00
29/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	979	977	979	977	0.00
29/05/2009	£ / R On 14-June-10	15.00	Call	Currency Future	833	827	833	827	0.00
29/05/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2100	2107	2100	2107	0.00
29/05/2009	£ / R On 14-June-10	16.00	Call	Currency Future	640	634	640	634	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2907	2915	2907	2915	0.00
29/05/2009	£ / R On 14-June-10	17.00	Call	Currency Future	496	489	496	489	0.00
29/05/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3763	3770	3763	3770	0.00
29/05/2009	£ / R On 14-June-10	18.00	Call	Currency Future	387	380	387	380	0.00
29/05/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4653	4660	4653	4660	0.00
29/05/2009	£ / R On 12-June-09	12.65	Call	Currency Future	378	387	378	387	0.00
29/05/2009	£ / R On 12-June-09	12.65	Put	Currency Future	96	103	96	103	0.00
29/05/2009	£ / R On 12-June-09	13.15	Call	Currency Future	140	155	140	155	0.00
29/05/2009	£ / R On 12-June-09	13.15	Put	Currency Future	359	371	359	371	0.00
29/05/2009	£ / R On 14-September-09	12.90	Call	Currency Future	722	721	722	721	0.00
29/05/2009	£ / R On 14-September-09	12.90	Put	Currency Future	474	475	474	475	0.00
29/05/2009	£ / R On 14-June-10	9.75	Call	Currency Future	4052	4037	4052	4037	0.00
29/05/2009	£ / R On 14-June-10	9.75	Put	Currency Future	68	67	68	67	0.00
29/05/2009	£ / R On 14-June-10	10.75	Call	Currency Future	3122	3111	3122	3111	0.00
29/05/2009	£ / R On 14-June-10	10.75	Put	Currency Future	138	141	138	141	0.00
29/05/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2297	2289	2297	2289	0.00
29/05/2009	£ / R On 14-June-10	11.75	Put	Currency Future	314	319	314	319	0.00
29/05/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1639	1634	1639	1634	0.00
29/05/2009	£ / R On 14-June-10	12.75	Put	Currency Future	656	665	656	665	0.00
29/05/2009	£ / R On 14-June-10	15.25	Call	Currency Future	778	771	778	771	0.00
29/05/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2295	2302	2295	2302	0.00
29/05/2009	£ / R On 14-June-10	16.25	Call	Currency Future	602	595	602	595	0.00
29/05/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3119	3126	3119	3126	0.00
29/05/2009	£ / R On 14-June-10	17.25	Call	Currency Future	467	459	467	459	0.00
29/05/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3983	3990	3983	3990	0.00
29/05/2009	£ / R On 14-June-10	18.25	Call	Currency Future	364	356	364	356	0.00
29/05/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4881	4886	4881	4886	0.00
29/05/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3910	3895	3910	3895	0.00
29/05/2009	£ / R On 14-June-10	9.90	Put	Currency Future	76	75	76	75	0.00
29/05/2009	£ / R On 14-June-10	11.90	Call	Currency Future	2189	2180	2189	2180	0.00
29/05/2009	£ / R On 14-June-10	11.90	Put	Currency Future	355	361	355	361	0.00
29/05/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1564	1558	1564	1558	0.00
29/05/2009	£ / R On 14-June-10	12.90	Put	Currency Future	730	739	730	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
29/05/2009	£ / R On 15-March-10	9.50	Call	Currency Future	4088	4075	4088	4075	0.00
29/05/2009	£ / R On 15-March-10	9.50	Put	Currency Future	49	47	49	47	0.00
29/05/2009	£ / R On 15-March-10	10.50	Call	Currency Future	3113	3099	3113	3099	0.00
29/05/2009	£ / R On 15-March-10	10.50	Put	Currency Future	74	71	74	71	0.00
29/05/2009	£ / R On 15-March-10	11.50	Call	Currency Future	2242	2223	2242	2223	0.00
29/05/2009	£ / R On 15-March-10	11.50	Put	Currency Future	203	195	203	195	0.00
29/05/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1533	1500	1533	1500	0.00
29/05/2009	£ / R On 15-March-10	12.50	Put	Currency Future	494	472	494	472	0.00
29/05/2009	£ / R On 15-March-10	14.50	Call	Currency Future	745	713	745	713	0.00
29/05/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1706	1685	1706	1685	0.00
29/05/2009	£ / R On 15-March-10	15.50	Call	Currency Future	541	517	541	517	0.00
29/05/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2502	2489	2502	2489	0.00
29/05/2009	£ / R On 15-March-10	16.50	Call	Currency Future	398	378	398	378	0.00
29/05/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3359	3351	3359	3351	0.00
29/05/2009	£ / R On 15-March-10	17.50	Call	Currency Future	295	281	295	281	0.00
29/05/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4256	4253	4256	4253	0.00
29/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	613	606	613	606	0.00
29/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1269	1268	1269	1268	0.00
29/05/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3862	3848	3862	3848	0.00
29/05/2009	£ / R On 14-June-10	9.95	Put	Currency Future	79	78	79	78	0.00
29/05/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2949	2938	2949	2938	0.00
29/05/2009	£ / R On 14-June-10	10.95	Put	Currency Future	165	168	165	168	0.00
29/05/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2153	2145	2153	2145	0.00
29/05/2009	£ / R On 14-June-10	11.95	Put	Currency Future	370	376	370	376	0.00
29/05/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1539	1534	1539	1534	0.00
29/05/2009	£ / R On 14-June-10	12.95	Put	Currency Future	756	764	756	764	0.00
29/05/2009	£ / R On 14-June-10	15.45	Call	Currency Future	737	731	737	731	0.00
29/05/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2454	2461	2454	2461	0.00
29/05/2009	£ / R On 14-June-10	16.45	Call	Currency Future	571	564	571	564	0.00
29/05/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3288	3295	3288	3295	0.00
29/05/2009	£ / R On 14-June-10	17.45	Call	Currency Future	444	436	444	436	0.00
29/05/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4160	4167	4160	4167	0.00
29/05/2009	£ / R On 14-June-10	18.45	Call	Currency Future	340	332	340	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5056	5062	5056	5062	0.00
29/05/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3992	3977	3992	3977	0.00
29/05/2009	£ / R On 15-March-10	9.60	Put	Currency Future	53	49	53	49	0.00
29/05/2009	£ / R On 15-March-10	10.60	Call	Currency Future	3019	3007	3019	3007	0.00
29/05/2009	£ / R On 15-March-10	10.60	Put	Currency Future	80	79	80	79	0.00
29/05/2009	£ / R On 15-March-10	11.60	Call	Currency Future	2162	2144	2162	2144	0.00
29/05/2009	£ / R On 15-March-10	11.60	Put	Currency Future	224	216	224	216	0.00
29/05/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1475	1443	1475	1443	0.00
29/05/2009	£ / R On 15-March-10	12.60	Put	Currency Future	536	515	536	515	0.00
29/05/2009	£ / R On 15-March-10	14.60	Call	Currency Future	720	689	720	689	0.00
29/05/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1781	1761	1781	1761	0.00
29/05/2009	£ / R On 15-March-10	15.60	Call	Currency Future	524	500	524	500	0.00
29/05/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2585	2572	2585	2572	0.00
29/05/2009	£ / R On 15-March-10	16.60	Call	Currency Future	386	367	386	367	0.00
29/05/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3447	3439	3447	3439	0.00
29/05/2009	£ / R On 15-March-10	17.60	Call	Currency Future	285	269	285	269	0.00
29/05/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4346	4341	4346	4341	0.00
29/05/2009	£ / R On 14-September-09	13.35	Call	Currency Future	539	538	539	538	0.00
29/05/2009	£ / R On 14-September-09	13.35	Put	Currency Future	740	741	740	741	0.00
29/05/2009	£ / R On 14-September-09	13.65	Call	Currency Future	445	445	445	445	0.00
29/05/2009	£ / R On 14-September-09	13.65	Put	Currency Future	947	949	947	949	0.00
29/05/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3768	3754	3768	3754	0.00
29/05/2009	£ / R On 14-June-10	10.05	Put	Currency Future	85	84	85	84	0.00
29/05/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2863	2853	2863	2853	0.00
29/05/2009	£ / R On 14-June-10	11.05	Put	Currency Future	180	183	180	183	0.00
29/05/2009	£ / R On 14-June-10	12.05	Call	Currency Future	2084	2075	2084	2075	0.00
29/05/2009	£ / R On 14-June-10	12.05	Put	Currency Future	400	406	400	406	0.00
29/05/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1492	1486	1492	1486	0.00
29/05/2009	£ / R On 14-June-10	13.05	Put	Currency Future	808	817	808	817	0.00
29/05/2009	£ / R On 14-June-10	15.55	Call	Currency Future	718	712	718	712	0.00
29/05/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2535	2542	2535	2542	0.00
29/05/2009	£ / R On 14-June-10	16.55	Call	Currency Future	557	550	557	550	0.00
29/05/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3373	3380	3373	3380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-June-10	18.55	Call	Currency Future	328	320	328	320	0.00
29/05/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5145	5151	5145	5151	0.00
29/05/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3894	3879	3894	3879	0.00
29/05/2009	£ / R On 15-March-10	9.70	Put	Currency Future	55	51	55	51	0.00
29/05/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2928	2916	2928	2916	0.00
29/05/2009	£ / R On 15-March-10	10.70	Put	Currency Future	90	88	90	88	0.00
29/05/2009	£ / R On 15-March-10	11.70	Call	Currency Future	2086	2066	2086	2066	0.00
29/05/2009	£ / R On 15-March-10	11.70	Put	Currency Future	247	238	247	238	0.00
29/05/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1421	1389	1421	1389	0.00
29/05/2009	£ / R On 15-March-10	12.70	Put	Currency Future	582	561	582	561	0.00
29/05/2009	£ / R On 15-March-10	14.70	Call	Currency Future	696	666	696	666	0.00
29/05/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1858	1838	1858	1838	0.00
29/05/2009	£ / R On 15-March-10	15.70	Call	Currency Future	508	484	508	484	0.00
29/05/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2669	2656	2669	2656	0.00
29/05/2009	£ / R On 15-March-10	16.70	Call	Currency Future	374	356	374	356	0.00
29/05/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3535	3528	3535	3528	0.00
29/05/2009	£ / R On 15-March-10	17.70	Call	Currency Future	273	258	273	258	0.00
29/05/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4435	4430	4435	4430	0.00
29/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	847	838	847	838	0.00
29/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	853	850	853	850	0.00
29/05/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3796	3781	3796	3781	0.00
29/05/2009	£ / R On 15-March-10	9.80	Put	Currency Future	57	53	57	53	0.00
29/05/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2839	2826	2839	2826	0.00
29/05/2009	£ / R On 15-March-10	10.80	Put	Currency Future	100	98	100	98	0.00
29/05/2009	£ / R On 15-March-10	11.80	Call	Currency Future	2011	1989	2011	1989	0.00
29/05/2009	£ / R On 15-March-10	11.80	Put	Currency Future	272	261	272	261	0.00
29/05/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1369	1336	1369	1336	0.00
29/05/2009	£ / R On 15-March-10	12.80	Put	Currency Future	631	608	631	608	0.00
29/05/2009	£ / R On 15-March-10	14.80	Call	Currency Future	674	644	674	644	0.00
29/05/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1935	1917	1935	1917	0.00
29/05/2009	£ / R On 15-March-10	15.80	Call	Currency Future	492	469	492	469	0.00
29/05/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2753	2741	2753	2741	0.00
29/05/2009	£ / R On 15-March-10	16.80	Call	Currency Future	363	345	363	345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3624	3617	3624	3617	0.00
29/05/2009	£ / R On 15-March-10	17.80	Call	Currency Future	262	247	262	247	0.00
29/05/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4523	4519	4523	4519	0.00
29/05/2009	£ / R On 12-June-09	13.60	Call	Currency Future	59	66	59	66	0.00
29/05/2009	£ / R On 12-June-09	13.60	Put	Currency Future	728	732	728	732	0.00
29/05/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3675	3660	3675	3660	0.00
29/05/2009	£ / R On 14-June-10	10.15	Put	Currency Future	91	91	91	91	0.00
29/05/2009	£ / R On 14-June-10	12.15	Call	Currency Future	2016	2007	2016	2007	0.00
29/05/2009	£ / R On 14-June-10	12.15	Put	Currency Future	432	438	432	438	0.00
29/05/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1446	1440	1446	1440	0.00
29/05/2009	£ / R On 14-June-10	13.15	Put	Currency Future	863	871	863	871	0.00
29/05/2009	£ / R On 14-June-10	16.65	Call	Currency Future	542	535	542	535	0.00
29/05/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3459	3466	3459	3466	0.00
29/05/2009	£ / R On 14-June-10	17.65	Call	Currency Future	422	414	422	414	0.00
29/05/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4338	4345	4338	4345	0.00
29/05/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3649	3635	3649	3635	0.00
29/05/2009	£ / R On 15-March-10	9.95	Put	Currency Future	60	57	60	57	0.00
29/05/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2706	2693	2706	2693	0.00
29/05/2009	£ / R On 15-March-10	10.95	Put	Currency Future	118	115	118	115	0.00
29/05/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1901	1877	1901	1877	0.00
29/05/2009	£ / R On 15-March-10	11.95	Put	Currency Future	313	300	313	300	0.00
29/05/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1296	1261	1296	1261	0.00
29/05/2009	£ / R On 15-March-10	12.95	Put	Currency Future	707	684	707	684	0.00
29/05/2009	£ / R On 15-March-10	14.95	Call	Currency Future	642	614	642	614	0.00
29/05/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2053	2036	2053	2036	0.00
29/05/2009	£ / R On 15-March-10	15.95	Call	Currency Future	469	447	469	447	0.00
29/05/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2881	2869	2881	2869	0.00
29/05/2009	£ / R On 15-March-10	16.95	Call	Currency Future	347	330	347	330	0.00
29/05/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3758	3752	3758	3752	0.00
29/05/2009	£ / R On 15-March-10	17.95	Call	Currency Future	246	231	246	231	0.00
29/05/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4657	4654	4657	4654	0.00
29/05/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3747	3732	3747	3732	0.00
29/05/2009	£ / R On 15-March-10	9.85	Put	Currency Future	58	55	58	55	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2794	2782	2794	2782	0.00
29/05/2009	£ / R On 15-March-10	10.85	Put	Currency Future	106	104	106	104	0.00
29/05/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1974	1952	1974	1952	0.00
29/05/2009	£ / R On 15-March-10	11.85	Put	Currency Future	285	274	285	274	0.00
29/05/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1344	1311	1344	1311	0.00
29/05/2009	£ / R On 15-March-10	12.85	Put	Currency Future	656	633	656	633	0.00
29/05/2009	£ / R On 15-March-10	14.85	Call	Currency Future	663	634	663	634	0.00
29/05/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1974	1956	1974	1956	0.00
29/05/2009	£ / R On 15-March-10	15.85	Call	Currency Future	484	462	484	462	0.00
29/05/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2795	2784	2795	2784	0.00
29/05/2009	£ / R On 15-March-10	16.85	Call	Currency Future	357	340	357	340	0.00
29/05/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3669	3662	3669	3662	0.00
29/05/2009	£ / R On 15-March-10	17.85	Call	Currency Future	257	242	257	242	0.00
29/05/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4568	4564	4568	4564	0.00
29/05/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3957	3942	3957	3942	0.00
29/05/2009	£ / R On 14-June-10	9.85	Put	Currency Future	73	73	73	73	0.00
29/05/2009	£ / R On 14-June-10	10.85	Call	Currency Future	3035	3024	3035	3024	0.00
29/05/2009	£ / R On 14-June-10	10.85	Put	Currency Future	151	155	151	155	0.00
29/05/2009	£ / R On 14-June-10	11.85	Call	Currency Future	2225	2216	2225	2216	0.00
29/05/2009	£ / R On 14-June-10	11.85	Put	Currency Future	341	347	341	347	0.00
29/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	706	0	706	0	0.00
29/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1113	0	1113	0	0.00
29/05/2009	£ / R On 14-June-10	9.70	Call	Currency Future	4098	0	4098	0	0.00
29/05/2009	£ / R On 14-June-10	9.70	Put	Currency Future	64	0	64	0	0.00
29/05/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3167	0	3167	0	0.00
29/05/2009	£ / R On 14-June-10	10.70	Put	Currency Future	134	0	134	0	0.00
29/05/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2336	0	2336	0	0.00
29/05/2009	£ / R On 14-June-10	11.70	Put	Currency Future	302	0	302	0	0.00
29/05/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1669	0	1669	0	0.00
29/05/2009	£ / R On 14-June-10	12.70	Put	Currency Future	635	0	635	0	0.00
29/05/2009	£ / R On 14-June-10	15.20	Call	Currency Future	789	0	789	0	0.00
29/05/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2255	0	2255	0	0.00
29/05/2009	£ / R On 14-June-10	16.20	Call	Currency Future	610	0	610	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
29/05/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3076	0	3076	0	0.00
29/05/2009	£ / R On 14-June-10	17.20	Call	Currency Future	473	0	473	0	0.00
29/05/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3939	0	3939	0	0.00
29/05/2009	£ / R On 14-June-10	18.20	Call	Currency Future	368	0	368	0	0.00
29/05/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4835	0	4835	0	0.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38,275.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8,026.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2,319.00
29/05/2009	€ / R On 15-March-10	11.80	Call	Currency Future	922	0	922	0	0.00
29/05/2009	€ / R On 15-March-10	11.80	Put	Currency Future	828	0	828	0	0.00
29/05/2009	€ / R On 12-June-09	11.30	Call	Currency Future	227	188	227	188	0.00
29/05/2009	€ / R On 12-June-09	11.30	Put	Currency Future	157	195	157	195	0.00
29/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	571	531	571	531	0.00
29/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	466	507	466	507	0.00
29/05/2009	€ / R On 14-December-09	11.65	Call	Currency Future	755	712	755	712	0.00
29/05/2009	€ / R On 14-December-09	11.65	Put	Currency Future	681	725	681	725	0.00
29/05/2009	€ / R On 15-March-10	11.90	Call	Currency Future	884	836	884	836	0.00
29/05/2009	€ / R On 15-March-10	11.90	Put	Currency Future	889	934	889	934	0.00
29/05/2009	€ / R On 12-June-09	11.40	Call	Currency Future	181	150	181	150	0.00
29/05/2009	€ / R On 12-June-09	11.40	Put	Currency Future	212	256	212	256	0.00
29/05/2009	€ / R On 14-September-09	11.55	Call	Currency Future	530	492	530	492	0.00
29/05/2009	€ / R On 14-September-09	11.55	Put	Currency Future	525	568	525	568	0.00
29/05/2009	€ / R On 14-December-09	11.75	Call	Currency Future	716	676	716	676	0.00
29/05/2009	€ / R On 14-December-09	11.75	Put	Currency Future	742	788	742	788	0.00
29/05/2009	€ / R On 15-March-10	12.15	Call	Currency Future	797	753	797	753	0.00
29/05/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1052	1100	1052	1100	0.00
29/05/2009	€ / R On 12-June-09	11.65	Call	Currency Future	102	82	102	82	0.00
29/05/2009	€ / R On 12-June-09	11.65	Put	Currency Future	383	438	383	438	0.00
29/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	441	410	441	410	0.00
29/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	685	735	685	735	0.00
29/05/2009	€ / R On 14-December-09	12.00	Call	Currency Future	629	593	629	593	0.00
29/05/2009	€ / R On 14-December-09	12.00	Put	Currency Future	906	956	906	956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 15-March-10	12.20	Call	Currency Future	780	738	780	738	0.00
29/05/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1086	1135	1086	1135	0.00
29/05/2009	€ / R On 12-June-09	11.65	Call	Currency Future	102	82	102	82	0.00
29/05/2009	€ / R On 12-June-09	11.65	Put	Currency Future	383	438	383	438	0.00
29/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	425	395	425	395	0.00
29/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	720	771	720	771	0.00
29/05/2009	€ / R On 15-March-10	12.05	Call	Currency Future	830	785	830	785	0.00
29/05/2009	€ / R On 15-March-10	12.05	Put	Currency Future	986	1032	986	1032	0.00
29/05/2009	€ / R On 12-June-09	11.50	Call	Currency Future	144	119	144	119	0.00
29/05/2009	€ / R On 12-June-09	11.50	Put	Currency Future	275	325	275	325	0.00
29/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	474	441	474	441	0.00
29/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	619	666	619	666	0.00
29/05/2009	€ / R On 14-December-09	11.85	Call	Currency Future	680	641	680	641	0.00
29/05/2009	€ / R On 14-December-09	11.85	Put	Currency Future	806	854	806	854	0.00
29/05/2009	€ / R On 15-March-10	12.10	Call	Currency Future	813	769	813	769	0.00
29/05/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1019	1066	1019	1066	0.00
29/05/2009	€ / R On 12-June-09	11.55	Call	Currency Future	128	105	128	105	0.00
29/05/2009	€ / R On 12-June-09	11.55	Put	Currency Future	309	362	309	362	0.00
29/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	457	425	457	425	0.00
29/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	652	700	652	700	0.00
29/05/2009	€ / R On 14-December-09	11.90	Call	Currency Future	662	625	662	625	0.00
29/05/2009	€ / R On 14-December-09	11.90	Put	Currency Future	839	887	839	887	0.00
29/05/2009	€ / R On 14-December-09	12.05	Call	Currency Future	613	578	613	578	0.00
29/05/2009	€ / R On 14-December-09	12.05	Put	Currency Future	940	991	940	991	0.00
29/05/2009	€ / R On 15-March-10	12.25	Call	Currency Future	765	723	765	723	0.00
29/05/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1121	1170	1121	1170	0.00
29/05/2009	€ / R On 12-June-09	11.75	Call	Currency Future	81	62	81	62	0.00
29/05/2009	€ / R On 12-June-09	11.75	Put	Currency Future	462	518	462	518	0.00
29/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	410	381	410	381	0.00
29/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	755	807	755	807	0.00
29/05/2009	€ / R On 14-December-09	12.10	Call	Currency Future	598	564	598	564	0.00
29/05/2009	€ / R On 14-December-09	12.10	Put	Currency Future	974	1026	974	1026	0.00
29/05/2009	€ / R On 12-June-09	11.60	Call	Currency Future	115	93	115	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	11.60	Put	Currency Future	345	400	345	400	0.00
29/05/2009	€ / R On 14-December-09	11.95	Call	Currency Future	645	609	645	609	0.00
29/05/2009	€ / R On 14-December-09	11.95	Put	Currency Future	872	921	872	921	0.00
29/05/2009	€ / R On 12-June-09	11.35	Call	Currency Future	202	168	202	168	0.00
29/05/2009	€ / R On 12-June-09	11.35	Put	Currency Future	183	224	183	224	0.00
29/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	550	511	550	511	0.00
29/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	495	537	495	537	0.00
29/05/2009	€ / R On 14-December-09	11.70	Call	Currency Future	735	694	735	694	0.00
29/05/2009	€ / R On 14-December-09	11.70	Put	Currency Future	711	756	711	756	0.00
29/05/2009	€ / R On 12-June-09	11.20	Call	Currency Future	282	236	282	236	0.00
29/05/2009	€ / R On 12-June-09	11.20	Put	Currency Future	113	142	113	142	0.00
29/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	614	572	614	572	0.00
29/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	409	448	409	448	0.00
29/05/2009	€ / R On 14-December-09	11.55	Call	Currency Future	797	753	797	753	0.00
29/05/2009	€ / R On 14-December-09	11.55	Put	Currency Future	624	666	624	666	0.00
29/05/2009	€ / R On 12-June-09	11.45	Call	Currency Future	161	133	161	133	0.00
29/05/2009	€ / R On 12-June-09	11.45	Put	Currency Future	242	290	242	290	0.00
29/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	492	457	492	457	0.00
29/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	587	632	587	632	0.00
29/05/2009	€ / R On 14-December-09	11.80	Call	Currency Future	697	658	697	658	0.00
29/05/2009	€ / R On 14-December-09	11.80	Put	Currency Future	774	821	774	821	0.00
29/05/2009	€ / R On 12-June-09	11.80	Call	Currency Future	70	52	70	52	0.00
29/05/2009	€ / R On 12-June-09	11.80	Put	Currency Future	500	559	500	559	0.00
29/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	378	347	378	347	0.00
29/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	822	872	822	872	0.00
29/05/2009	€ / R On 14-December-09	12.15	Call	Currency Future	583	550	583	550	0.00
29/05/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1010	1062	1010	1062	0.00
29/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	396	364	396	364	0.00
29/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	791	839	791	839	0.00
29/05/2009	€ / R On 12-June-09	11.85	Call	Currency Future	60	44	60	44	0.00
29/05/2009	€ / R On 12-June-09	11.85	Put	Currency Future	540	601	540	601	0.00
29/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	360	330	360	330	0.00
29/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	855	906	855	906	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	12.20	Call	Currency Future	569	536	569	536	12,295.00
29/05/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1045	1098	1045	1098	0.00
29/05/2009	€ / R On 12-June-09	11.85	Call	Currency Future	60	44	60	44	0.00
29/05/2009	€ / R On 12-June-09	11.85	Put	Currency Future	540	601	540	601	0.00
29/05/2009	€ / R On 12-June-09	11.95	Call	Currency Future	43	31	43	31	0.00
29/05/2009	€ / R On 12-June-09	11.95	Put	Currency Future	624	688	624	688	0.00
29/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	343	314	343	314	0.00
29/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	888	940	888	940	0.00
29/05/2009	€ / R On 14-December-09	12.25	Call	Currency Future	555	523	555	523	0.00
29/05/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1081	1135	1081	1135	0.00
29/05/2009	€ / R On 12-June-09	12.25	Call	Currency Future	15	10	15	10	0.00
29/05/2009	€ / R On 12-June-09	12.25	Put	Currency Future	895	966	895	966	0.00
29/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	255	232	255	232	0.00
29/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1100	1157	1100	1157	0.00
29/05/2009	€ / R On 14-December-09	12.55	Call	Currency Future	480	451	480	451	0.00
29/05/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1306	1364	1306	1364	0.00
29/05/2009	€ / R On 12-June-09	12.10	Call	Currency Future	26	18	26	18	0.00
29/05/2009	€ / R On 12-June-09	12.10	Put	Currency Future	756	824	756	824	0.00
29/05/2009	€ / R On 14-September-09	12.30	Call	Currency Future	282	257	282	257	0.00
29/05/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1027	1082	1027	1082	0.00
29/05/2009	€ / R On 14-December-09	12.45	Call	Currency Future	503	474	503	474	0.00
29/05/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1230	1286	1230	1286	0.00
29/05/2009	€ / R On 12-June-09	12.10	Call	Currency Future	26	18	26	18	0.00
29/05/2009	€ / R On 12-June-09	12.10	Put	Currency Future	756	824	756	824	0.00
29/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-December-09	12.40	Call	Currency Future	515	485	515	485	0.00
29/05/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1192	1248	1192	1248	0.00
29/05/2009	€ / R On 12-June-09	12.30	Call	Currency Future	12	8	12	8	0.00
29/05/2009	€ / R On 12-June-09	12.30	Put	Currency Future	943	1014	943	1014	0.00
29/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	242	220	242	220	0.00
29/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1137	1195	1137	1195	0.00
29/05/2009	€ / R On 14-December-09	12.65	Call	Currency Future	457	430	457	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
29/05/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	230	208	230	208	0.00
29/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1174	1234	1174	1234	0.00
29/05/2009	€ / R On 12-June-09	12.20	Call	Currency Future	18	12	18	12	0.00
29/05/2009	€ / R On 12-June-09	12.20	Put	Currency Future	848	918	848	918	0.00
29/05/2009	€ / R On 12-June-09	12.35	Call	Currency Future	10	6	10	6	0.00
29/05/2009	€ / R On 12-June-09	12.35	Put	Currency Future	991	1063	991	1063	0.00
29/05/2009	€ / R On 14-December-09	12.70	Call	Currency Future	447	420	447	420	0.00
29/05/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1423	1482	1423	1482	0.00
29/05/2009	€ / R On 14-December-09	14.60	Call	Currency Future	185	170	185	170	12,295.00
29/05/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3062	3132	3062	3132	0.00
29/05/2009	€ / R On 12-June-09	12.40	Call	Currency Future	8	5	8	5	0.00
29/05/2009	€ / R On 12-June-09	12.40	Put	Currency Future	1039	1111	1039	1111	0.00
29/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	207	187	207	187	0.00
29/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1251	1312	1251	1312	0.00
29/05/2009	€ / R On 14-December-09	12.75	Call	Currency Future	436	409	436	409	0.00
29/05/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1463	1522	1463	1522	0.00
29/05/2009	€ / R On 12-June-09	12.45	Call	Currency Future	6	4	6	4	0.00
29/05/2009	€ / R On 12-June-09	12.45	Put	Currency Future	1087	1160	1087	1160	0.00
29/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	196	177	196	177	0.00
29/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1291	1352	1291	1352	0.00
29/05/2009	€ / R On 14-December-09	12.80	Call	Currency Future	426	399	426	399	0.00
29/05/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1502	1562	1502	1562	0.00
29/05/2009	€ / R On 12-June-09	12.60	Call	Currency Future	3	2	3	2	0.00
29/05/2009	€ / R On 12-June-09	12.60	Put	Currency Future	1234	1308	1234	1308	0.00
29/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	166	150	166	150	0.00
29/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1411	1475	1411	1475	0.00
29/05/2009	€ / R On 14-December-09	13.00	Call	Currency Future	387	363	387	363	0.00
29/05/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1664	1725	1664	1725	0.00
29/05/2009	€ / R On 12-June-09	12.80	Call	Currency Future	1	1	1	1	0.00
29/05/2009	€ / R On 12-June-09	12.80	Put	Currency Future	1432	1507	1432	1507	0.00
29/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	133	119	133	119	0.00
29/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1577	1644	1577	1644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	13.20	Call	Currency Future	353	330	353	330	0.00
29/05/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1830	1893	1830	1893	0.00
29/05/2009	€ / R On 12-June-09	13.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.00	Put	Currency Future	1631	1707	1631	1707	0.00
29/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	105	94	105	94	0.00
29/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1750	1819	1750	1819	0.00
29/05/2009	€ / R On 14-December-09	13.40	Call	Currency Future	323	301	323	301	0.00
29/05/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1999	2064	1999	2064	0.00
29/05/2009	€ / R On 12-June-09	12.95	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	12.95	Put	Currency Future	1581	1657	1581	1657	0.00
29/05/2009	€ / R On 14-September-09	13.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-December-09	13.30	Call	Currency Future	338	315	338	315	0.00
29/05/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1914	1978	1914	1978	0.00
29/05/2009	€ / R On 14-September-09	13.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-December-09	13.35	Call	Currency Future	330	308	330	308	0.00
29/05/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1957	2021	1957	2021	0.00
29/05/2009	€ / R On 14-December-09	13.35	Call	Currency Future	330	308	330	308	0.00
29/05/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1957	2021	1957	2021	0.00
29/05/2009	€ / R On 12-June-09	13.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.30	Put	Currency Future	1931	2006	1931	2006	0.00
29/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	73	65	73	65	0.00
29/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2018	2090	2018	2090	0.00
29/05/2009	€ / R On 14-December-09	13.65	Call	Currency Future	290	270	290	270	0.00
29/05/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2216	2282	2216	2282	0.00
29/05/2009	€ / R On 12-June-09	13.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.35	Put	Currency Future	1981	2056	1981	2056	0.00
29/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	69	61	69	61	0.00
29/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2063	2136	2063	2136	0.00
29/05/2009	€ / R On 14-December-09	13.70	Call	Currency Future	284	263	284	263	0.00
29/05/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2260	2325	2260	2325	0.00
29/05/2009	€ / R On 12-June-09	13.25	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
29/05/2009	€ / R On 12-June-09	13.25	Put	Currency Future	1881	1956	1881	1956	0.00
29/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	78	69	78	69	0.00
29/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1972	2044	1972	2044	0.00
29/05/2009	€ / R On 14-December-09	13.60	Call	Currency Future	296	275	296	275	0.00
29/05/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2173	2238	2173	2238	0.00
29/05/2009	€ / R On 12-June-09	13.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.20	Put	Currency Future	1831	1906	1831	1906	0.00
29/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	83	73	83	73	0.00
29/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1927	1999	1927	1999	0.00
29/05/2009	€ / R On 14-December-09	13.55	Call	Currency Future	303	282	303	282	0.00
29/05/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2129	2194	2129	2194	0.00
29/05/2009	€ / R On 12-June-09	13.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.15	Put	Currency Future	1781	1856	1781	1856	0.00
29/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	88	78	88	78	0.00
29/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1883	1953	1883	1953	0.00
29/05/2009	€ / R On 14-December-09	13.50	Call	Currency Future	309	288	309	288	0.00
29/05/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2086	2151	2086	2151	0.00
29/05/2009	€ / R On 12-June-09	13.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.15	Put	Currency Future	1781	1856	1781	1856	0.00
29/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	88	78	88	78	0.00
29/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1883	1953	1883	1953	0.00
29/05/2009	€ / R On 14-December-09	13.55	Call	Currency Future	303	282	303	282	0.00
29/05/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2129	2194	2129	2194	0.00
29/05/2009	€ / R On 12-June-09	13.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.05	Put	Currency Future	1681	1756	1681	1756	0.00
29/05/2009	€ / R On 14-September-09	13.25	Call	Currency Future	99	88	99	88	0.00
29/05/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1794	1864	1794	1864	0.00
29/05/2009	€ / R On 14-December-09	13.45	Call	Currency Future	316	294	316	294	0.00
29/05/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2042	2107	2042	2107	0.00
29/05/2009	€ / R On 12-June-09	13.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.50	Put	Currency Future	2131	2206	2131	2206	0.00
29/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	57	50	57	50	0.00
29/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2201	2275	2201	2275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	13.85	Call	Currency Future	264	244	264	244	0.00
29/05/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2390	2456	2390	2456	0.00
29/05/2009	€ / R On 12-June-09	13.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.65	Put	Currency Future	2281	2356	2281	2356	0.00
29/05/2009	€ / R On 14-September-09	13.85	Call	Currency Future	47	41	47	41	0.00
29/05/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2341	2416	2341	2416	0.00
29/05/2009	€ / R On 14-December-09	13.25	Call	Currency Future	345	322	345	322	0.00
29/05/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1872	1935	1872	1935	0.00
29/05/2009	€ / R On 12-June-09	13.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.70	Put	Currency Future	2331	2406	2331	2406	0.00
29/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	44	38	44	38	0.00
29/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2388	2464	2388	2464	0.00
29/05/2009	€ / R On 14-December-09	14.85	Call	Currency Future	164	149	164	149	0.00
29/05/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3291	3362	3291	3362	0.00
29/05/2009	€ / R On 12-June-09	13.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.40	Put	Currency Future	2031	2106	2031	2106	0.00
29/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	64	57	64	57	0.00
29/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2109	2182	2109	2182	0.00
29/05/2009	€ / R On 12-June-09	13.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.35	Put	Currency Future	1981	2056	1981	2056	0.00
29/05/2009	€ / R On 12-June-09	13.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.05	Put	Currency Future	1681	1756	1681	1756	0.00
29/05/2009	€ / R On 12-June-09	12.85	Call	Currency Future	1	1	1	1	0.00
29/05/2009	€ / R On 12-June-09	12.85	Put	Currency Future	1482	1557	1482	1557	0.00
29/05/2009	€ / R On 12-June-09	13.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.10	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	93	83	93	83	0.00
29/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1838	1908	1838	1908	0.00
29/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	93	83	93	83	0.00
29/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1838	1908	1838	1908	0.00
29/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	83	73	83	73	0.00
29/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1927	1999	1927	1999	0.00
29/05/2009	€ / R On 12-June-09	12.90	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
29/05/2009	€ / R On 12-June-09	12.90	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 14-September-09	13.05	Call	Currency Future	125	112	125	112	0.00
29/05/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1620	1688	1620	1688	0.00
29/05/2009	€ / R On 14-September-09	13.75	Call	Currency Future	53	47	53	47	0.00
29/05/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2248	2322	2248	2322	0.00
29/05/2009	€ / R On 12-June-09	13.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.45	Put	Currency Future	2081	2156	2081	2156	0.00
29/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	61	53	61	53	0.00
29/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2155	2229	2155	2229	0.00
29/05/2009	€ / R On 12-June-09	13.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.65	Put	Currency Future	2281	2356	2281	2356	0.00
29/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	44	38	44	38	0.00
29/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2388	2464	2388	2464	0.00
29/05/2009	€ / R On 12-June-09	13.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.70	Put	Currency Future	2331	2406	2331	2406	0.00
29/05/2009	€ / R On 14-September-09	13.95	Call	Currency Future	41	36	41	36	0.00
29/05/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2436	2511	2436	2511	0.00
29/05/2009	€ / R On 12-June-09	13.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.80	Put	Currency Future	2431	2506	2431	2506	0.00
29/05/2009	€ / R On 14-September-09	14.00	Call	Currency Future	38	34	38	34	0.00
29/05/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2483	2559	2483	2559	0.00
29/05/2009	€ / R On 12-June-09	13.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.90	Put	Currency Future	2531	2606	2531	2606	0.00
29/05/2009	€ / R On 14-September-09	14.10	Call	Currency Future	34	29	34	29	0.00
29/05/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2578	2655	2578	2655	0.00
29/05/2009	€ / R On 12-June-09	13.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.60	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 14-September-09	13.80	Call	Currency Future	50	44	50	44	0.00
29/05/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2295	2369	2295	2369	0.00
29/05/2009	€ / R On 12-June-09	13.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.30	Put	Currency Future	1931	2006	1931	2006	0.00
29/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	118	106	118	106	0.00
29/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1663	1731	1663	1731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	13.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.55	Put	Currency Future	2181	2256	2181	2256	0.00
29/05/2009	€ / R On 12-June-09	13.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.95	Put	Currency Future	2581	2656	2581	2656	0.00
29/05/2009	€ / R On 14-September-09	14.20	Call	Currency Future	29	25	29	25	0.00
29/05/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2674	2751	2674	2751	0.00
29/05/2009	€ / R On 12-June-09	14.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.00	Put	Currency Future	2631	2706	2631	2706	0.00
29/05/2009	€ / R On 12-June-09	14.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.10	Put	Currency Future	2731	2806	2731	2806	0.00
29/05/2009	€ / R On 14-September-09	14.85	Call	Currency Future	12	10	12	10	0.00
29/05/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3306	3385	3306	3385	0.00
29/05/2009	€ / R On 12-June-09	14.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.65	Put	Currency Future	3281	3356	3281	3356	0.00
29/05/2009	€ / R On 12-June-09	14.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.70	Put	Currency Future	3331	3406	3331	3406	0.00
29/05/2009	€ / R On 12-June-09	14.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.35	Put	Currency Future	2981	3056	2981	3056	0.00
29/05/2009	€ / R On 12-June-09	14.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.15	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	13.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.85	Put	Currency Future	2481	2556	2481	2556	0.00
29/05/2009	€ / R On 12-June-09	13.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.60	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	13.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.55	Put	Currency Future	2181	2256	2181	2256	0.00
29/05/2009	€ / R On 12-June-09	13.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.80	Put	Currency Future	2431	2506	2431	2506	0.00
29/05/2009	€ / R On 12-June-09	13.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.40	Put	Currency Future	2031	2106	2031	2106	0.00
29/05/2009	€ / R On 12-June-09	14.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.10	Put	Currency Future	2731	2806	2731	2806	0.00
29/05/2009	€ / R On 12-June-09	14.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	14.50	Put	Currency Future	3131	3206	3131	3206	0.00
29/05/2009	€ / R On 12-June-09	14.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.90	Put	Currency Future	3531	3606	3531	3606	0.00
29/05/2009	€ / R On 12-June-09	15.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.20	Put	Currency Future	3831	3906	3831	3906	0.00
29/05/2009	€ / R On 12-June-09	14.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.30	Put	Currency Future	2931	3006	2931	3006	0.00
29/05/2009	€ / R On 12-June-09	14.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.20	Put	Currency Future	2831	2906	2831	2906	0.00
29/05/2009	€ / R On 12-June-09	12.90	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	12.90	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	12.75	Call	Currency Future	2	1	2	1	0.00
29/05/2009	€ / R On 12-June-09	12.75	Put	Currency Future	1382	1457	1382	1457	0.00
29/05/2009	€ / R On 12-June-09	12.30	Call	Currency Future	12	8	12	8	0.00
29/05/2009	€ / R On 12-June-09	12.30	Put	Currency Future	943	1014	943	1014	0.00
29/05/2009	€ / R On 12-June-09	12.35	Call	Currency Future	10	6	10	6	0.00
29/05/2009	€ / R On 12-June-09	12.35	Put	Currency Future	991	1063	991	1063	0.00
29/05/2009	€ / R On 12-June-09	12.55	Call	Currency Future	4	3	4	3	0.00
29/05/2009	€ / R On 12-June-09	12.55	Put	Currency Future	1185	1259	1185	1259	0.00
29/05/2009	€ / R On 12-June-09	12.50	Call	Currency Future	5	3	5	3	0.00
29/05/2009	€ / R On 12-June-09	12.50	Put	Currency Future	1136	1210	1136	1210	0.00
29/05/2009	€ / R On 12-June-09	12.65	Call	Currency Future	3	2	3	2	0.00
29/05/2009	€ / R On 12-June-09	12.65	Put	Currency Future	1283	1358	1283	1358	0.00
29/05/2009	€ / R On 12-June-09	12.05	Call	Currency Future	31	22	31	22	0.00
29/05/2009	€ / R On 12-June-09	12.05	Put	Currency Future	711	778	711	778	0.00
29/05/2009	€ / R On 12-June-09	12.15	Call	Currency Future	21	15	21	15	0.00
29/05/2009	€ / R On 12-June-09	12.15	Put	Currency Future	802	871	802	871	0.00
29/05/2009	€ / R On 12-June-09	11.70	Call	Currency Future	91	72	91	72	0.00
29/05/2009	€ / R On 12-June-09	11.70	Put	Currency Future	422	478	422	478	0.00
29/05/2009	€ / R On 12-June-09	11.90	Call	Currency Future	51	37	51	37	0.00
29/05/2009	€ / R On 12-June-09	11.90	Put	Currency Future	582	644	582	644	0.00
29/05/2009	€ / R On 12-June-09	12.00	Call	Currency Future	36	26	36	26	0.00
29/05/2009	€ / R On 12-June-09	12.00	Put	Currency Future	667	733	667	733	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	12.55	Call	Currency Future	4	3	4	3	0.00
29/05/2009	€ / R On 12-June-09	12.55	Put	Currency Future	1185	1259	1185	1259	0.00
29/05/2009	€ / R On 12-June-09	12.70	Call	Currency Future	2	1	2	1	0.00
29/05/2009	€ / R On 12-June-09	12.70	Put	Currency Future	1333	1408	1333	1408	0.00
29/05/2009	€ / R On 12-June-09	12.05	Call	Currency Future	31	22	31	22	0.00
29/05/2009	€ / R On 12-June-09	12.05	Put	Currency Future	711	778	711	778	0.00
29/05/2009	€ / R On 12-June-09	12.15	Call	Currency Future	21	15	21	15	0.00
29/05/2009	€ / R On 12-June-09	12.15	Put	Currency Future	802	871	802	871	0.00
29/05/2009	€ / R On 12-June-09	12.65	Call	Currency Future	3	2	3	2	0.00
29/05/2009	€ / R On 12-June-09	12.65	Put	Currency Future	1283	1358	1283	1358	0.00
29/05/2009	€ / R On 12-June-09	12.85	Call	Currency Future	1	1	1	1	0.00
29/05/2009	€ / R On 12-June-09	12.85	Put	Currency Future	1482	1557	1482	1557	0.00
29/05/2009	€ / R On 12-June-09	12.60	Call	Currency Future	3	2	3	2	0.00
29/05/2009	€ / R On 12-June-09	12.60	Put	Currency Future	1234	1308	1234	1308	0.00
29/05/2009	€ / R On 12-June-09	12.40	Call	Currency Future	8	5	8	5	0.00
29/05/2009	€ / R On 12-June-09	12.40	Put	Currency Future	1039	1111	1039	1111	0.00
29/05/2009	€ / R On 12-June-09	12.80	Call	Currency Future	1	1	1	1	0.00
29/05/2009	€ / R On 12-June-09	12.80	Put	Currency Future	1432	1507	1432	1507	0.00
29/05/2009	€ / R On 12-June-09	13.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.75	Put	Currency Future	2381	2456	2381	2456	0.00
29/05/2009	€ / R On 12-June-09	13.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.90	Put	Currency Future	2531	2606	2531	2606	0.00
29/05/2009	€ / R On 12-June-09	14.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.25	Put	Currency Future	2881	2956	2881	2956	0.00
29/05/2009	€ / R On 12-June-09	14.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.45	Put	Currency Future	3081	3156	3081	3156	0.00
29/05/2009	€ / R On 12-June-09	14.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.55	Put	Currency Future	3181	3256	3181	3256	0.00
29/05/2009	€ / R On 12-June-09	14.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.75	Put	Currency Future	3381	3456	3381	3456	0.00
29/05/2009	€ / R On 12-June-09	14.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.85	Put	Currency Future	3481	3556	3481	3556	0.00
29/05/2009	€ / R On 12-June-09	14.95	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
29/05/2009	€ / R On 12-June-09	14.95	Put	Currency Future	3581	3656	3581	3656	0.00
29/05/2009	€ / R On 12-June-09	15.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.05	Put	Currency Future	3681	3756	3681	3756	0.00
29/05/2009	€ / R On 12-June-09	14.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.40	Put	Currency Future	3031	3106	3031	3106	0.00
29/05/2009	€ / R On 12-June-09	14.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.60	Put	Currency Future	3231	3306	3231	3306	0.00
29/05/2009	€ / R On 12-June-09	14.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.30	Put	Currency Future	2931	3006	2931	3006	0.00
29/05/2009	€ / R On 12-June-09	14.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.40	Put	Currency Future	3031	3106	3031	3106	0.00
29/05/2009	€ / R On 12-June-09	14.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.60	Put	Currency Future	3231	3306	3231	3306	0.00
29/05/2009	€ / R On 12-June-09	14.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.80	Put	Currency Future	3431	3506	3431	3506	0.00
29/05/2009	€ / R On 12-June-09	15.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.00	Put	Currency Future	3631	3706	3631	3706	0.00
29/05/2009	€ / R On 12-June-09	15.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.10	Put	Currency Future	3731	3806	3731	3806	0.00
29/05/2009	€ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.30	Put	Currency Future	3931	4006	3931	4006	0.00
29/05/2009	€ / R On 12-June-09	15.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.40	Put	Currency Future	4031	4106	4031	4106	0.00
29/05/2009	€ / R On 12-June-09	15.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.50	Put	Currency Future	4131	4206	4131	4206	0.00
29/05/2009	€ / R On 12-June-09	15.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.60	Put	Currency Future	4231	4306	4231	4306	0.00
29/05/2009	€ / R On 12-June-09	14.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.80	Put	Currency Future	3431	3506	3431	3506	0.00
29/05/2009	€ / R On 12-June-09	14.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.90	Put	Currency Future	3531	3606	3531	3606	0.00
29/05/2009	€ / R On 12-June-09	15.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.30	Put	Currency Future	3931	4006	3931	4006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	14.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.05	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	13.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	13.10	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	14.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.05	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	14.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.15	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	14.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	14.20	Put	Currency Future	2831	2906	2831	2906	0.00
29/05/2009	€ / R On 14-September-09	13.80	Call	Currency Future	50	44	50	44	0.00
29/05/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2295	2369	2295	2369	0.00
29/05/2009	€ / R On 14-September-09	14.10	Call	Currency Future	34	29	34	29	0.00
29/05/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2578	2655	2578	2655	0.00
29/05/2009	€ / R On 14-September-09	14.30	Call	Currency Future	26	22	26	22	0.00
29/05/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2770	2848	2770	2848	0.00
29/05/2009	€ / R On 14-September-09	14.40	Call	Currency Future	22	19	22	19	0.00
29/05/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2867	2945	2867	2945	0.00
29/05/2009	€ / R On 14-September-09	14.50	Call	Currency Future	19	17	19	17	0.00
29/05/2009	€ / R On 14-September-09	14.50	Put	Currency Future	2964	3042	2964	3042	0.00
29/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	17	14	17	14	0.00
29/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3061	3140	3061	3140	0.00
29/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	64	57	64	57	0.00
29/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2109	2182	2109	2182	0.00
29/05/2009	€ / R On 14-September-09	14.30	Call	Currency Future	26	22	26	22	0.00
29/05/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2770	2848	2770	2848	0.00
29/05/2009	€ / R On 14-September-09	14.40	Call	Currency Future	22	19	22	19	0.00
29/05/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2867	2945	2867	2945	0.00
29/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	186	167	186	167	0.00
29/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1330	1393	1330	1393	0.00
29/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	166	150	166	150	0.00
29/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1411	1475	1411	1475	0.00
29/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	149	134	149	134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1493	1559	1493	1559	0.00
29/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	69	61	69	61	0.00
29/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2063	2136	2063	2136	0.00
29/05/2009	€ / R On 14-September-09	14.05	Call	Currency Future	36	31	36	31	0.00
29/05/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2531	2607	2531	2607	0.00
29/05/2009	€ / R On 14-September-09	14.15	Call	Currency Future	31	27	31	27	0.00
29/05/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2626	2703	2626	2703	0.00
29/05/2009	€ / R On 14-September-09	14.25	Call	Currency Future	27	24	27	24	0.00
29/05/2009	€ / R On 14-September-09	14.25	Put	Currency Future	2722	2799	2722	2799	0.00
29/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	118	106	118	106	0.00
29/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1663	1731	1663	1731	0.00
29/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	149	134	149	134	0.00
29/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1493	1559	1493	1559	0.00
29/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	157	141	157	141	0.00
29/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1452	1517	1452	1517	0.00
29/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	13.85	Call	Currency Future	47	41	47	41	0.00
29/05/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2341	2416	2341	2416	0.00
29/05/2009	€ / R On 14-December-09	13.75	Call	Currency Future	277	256	277	256	0.00
29/05/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2303	2369	2303	2369	0.00
29/05/2009	€ / R On 14-December-09	13.95	Call	Currency Future	251	232	251	232	0.00
29/05/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2478	2545	2478	2545	0.00
29/05/2009	€ / R On 14-December-09	14.05	Call	Currency Future	240	221	240	221	0.00
29/05/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2566	2633	2566	2633	0.00
29/05/2009	€ / R On 14-December-09	14.15	Call	Currency Future	228	210	228	210	0.00
29/05/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2655	2723	2655	2723	0.00
29/05/2009	€ / R On 14-December-09	14.25	Call	Currency Future	218	200	218	200	0.00
29/05/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2744	2813	2744	2813	0.00
29/05/2009	€ / R On 14-December-09	13.30	Call	Currency Future	338	315	338	315	0.00
29/05/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1914	1978	1914	1978	0.00
29/05/2009	€ / R On 14-December-09	13.40	Call	Currency Future	323	301	323	301	0.00
29/05/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1999	2064	1999	2064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	13.80	Call	Currency Future	270	250	270	250	0.00
29/05/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-December-09	13.90	Call	Currency Future	257	238	257	238	0.00
29/05/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2434	2500	2434	2500	0.00
29/05/2009	€ / R On 14-December-09	14.00	Call	Currency Future	245	226	245	226	0.00
29/05/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2522	2589	2522	2589	0.00
29/05/2009	€ / R On 14-December-09	13.05	Call	Currency Future	378	354	378	354	0.00
29/05/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1705	1767	1705	1767	0.00
29/05/2009	€ / R On 14-December-09	13.15	Call	Currency Future	361	338	361	338	0.00
29/05/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1788	1850	1788	1850	0.00
29/05/2009	€ / R On 14-December-09	13.65	Call	Currency Future	290	270	290	270	0.00
29/05/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2216	2282	2216	2282	0.00
29/05/2009	€ / R On 14-September-09	13.05	Call	Currency Future	125	112	125	112	0.00
29/05/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1620	1688	1620	1688	0.00
29/05/2009	€ / R On 14-December-09	13.15	Call	Currency Future	361	338	361	338	0.00
29/05/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1788	1850	1788	1850	0.00
29/05/2009	€ / R On 14-December-09	13.85	Call	Currency Future	264	244	264	244	0.00
29/05/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2390	2456	2390	2456	0.00
29/05/2009	€ / R On 14-December-09	13.10	Call	Currency Future	370	346	370	346	0.00
29/05/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1746	1808	1746	1808	0.00
29/05/2009	€ / R On 14-December-09	13.80	Call	Currency Future	270	250	270	250	0.00
29/05/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	61	53	61	53	0.00
29/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2155	2229	2155	2229	0.00
29/05/2009	€ / R On 14-December-09	13.90	Call	Currency Future	257	238	257	238	0.00
29/05/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2434	2500	2434	2500	0.00
29/05/2009	€ / R On 14-December-09	14.10	Call	Currency Future	234	215	234	215	0.00
29/05/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2610	2678	2610	2678	0.00
29/05/2009	€ / R On 14-December-09	14.05	Call	Currency Future	240	221	240	221	0.00
29/05/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2566	2633	2566	2633	0.00
29/05/2009	€ / R On 14-December-09	12.95	Call	Currency Future	397	371	397	371	0.00
29/05/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1623	1684	1623	1684	0.00
29/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	176	158	176	158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1370	1434	1370	1434	0.00
29/05/2009	€ / R On 14-December-09	12.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	13.10	Call	Currency Future	370	346	370	346	0.00
29/05/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1746	1808	1746	1808	0.00
29/05/2009	€ / R On 14-December-09	13.60	Call	Currency Future	296	275	296	275	0.00
29/05/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2173	2238	2173	2238	0.00
29/05/2009	€ / R On 14-December-09	12.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	207	187	207	187	0.00
29/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1251	1312	1251	1312	0.00
29/05/2009	€ / R On 14-December-09	12.85	Call	Currency Future	416	390	416	390	0.00
29/05/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1542	1602	1542	1602	0.00
29/05/2009	€ / R On 14-December-09	13.05	Call	Currency Future	378	354	378	354	0.00
29/05/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1705	1767	1705	1767	0.00
29/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	218	197	218	197	0.00
29/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1213	1273	1213	1273	0.00
29/05/2009	€ / R On 14-December-09	12.50	Call	Currency Future	491	462	491	462	0.00
29/05/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1268	1325	1268	1325	0.00
29/05/2009	€ / R On 14-December-09	12.60	Call	Currency Future	468	441	468	441	0.00
29/05/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1345	1403	1345	1403	0.00
29/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	327	299	327	299	0.00
29/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	922	975	922	975	0.00
29/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	157	141	157	141	0.00
29/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1452	1517	1452	1517	0.00
29/05/2009	€ / R On 14-December-09	12.35	Call	Currency Future	528	497	528	497	0.00
29/05/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1155	1210	1155	1210	0.00
29/05/2009	€ / R On 14-December-09	12.65	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1384	1443	1384	1443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	343	314	343	314	0.00
29/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	888	940	888	940	0.00
29/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	312	285	312	285	0.00
29/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	956	1010	956	1010	0.00
29/05/2009	€ / R On 14-December-09	12.30	Call	Currency Future	541	510	541	510	0.00
29/05/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1118	1172	1118	1172	0.00
29/05/2009	€ / R On 14-December-09	12.40	Call	Currency Future	515	485	515	485	0.00
29/05/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1192	1248	1192	1248	0.00
29/05/2009	€ / R On 14-December-09	12.60	Call	Currency Future	468	441	468	441	0.00
29/05/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1345	1403	1345	1403	0.00
29/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	327	299	327	299	0.00
29/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	922	975	922	975	0.00
29/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	196	177	196	177	0.00
29/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1291	1352	1291	1352	0.00
29/05/2009	€ / R On 14-December-09	10.65	Call	Currency Future	1297	1234	1297	1234	0.00
29/05/2009	€ / R On 14-December-09	10.65	Put	Currency Future	224	246	224	246	0.00
29/05/2009	€ / R On 14-December-09	11.15	Call	Currency Future	992	940	992	940	0.00
29/05/2009	€ / R On 14-December-09	11.15	Put	Currency Future	418	452	418	452	0.00
29/05/2009	€ / R On 14-December-09	14.65	Call	Currency Future	181	166	181	166	0.00
29/05/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3107	3178	3107	3178	0.00
29/05/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1444	1376	1444	1376	0.00
29/05/2009	€ / R On 14-December-09	10.45	Put	Currency Future	171	189	171	189	0.00
29/05/2009	€ / R On 14-December-09	10.95	Call	Currency Future	1105	1049	1105	1049	0.00
29/05/2009	€ / R On 14-December-09	10.95	Put	Currency Future	331	362	331	362	0.00
29/05/2009	€ / R On 14-December-09	11.45	Call	Currency Future	842	796	842	796	0.00
29/05/2009	€ / R On 14-December-09	11.45	Put	Currency Future	568	609	568	609	0.00
29/05/2009	€ / R On 14-December-09	14.75	Call	Currency Future	173	157	173	157	0.00
29/05/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3199	3270	3199	3270	0.00
29/05/2009	€ / R On 12-June-09	6.25	Call	Currency Future	5119	5044	5119	5044	0.00
29/05/2009	€ / R On 12-June-09	6.25	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	3619	3544	3619	3544	0.00
29/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	2119	2044	2119	2044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	10.75	Call	Currency Future	643	571	643	571	0.00
29/05/2009	€ / R On 12-June-09	10.75	Put	Currency Future	24	27	24	27	0.00
29/05/2009	€ / R On 12-June-09	15.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	15.25	Put	Currency Future	3881	3956	3881	3956	0.00
29/05/2009	€ / R On 12-June-09	16.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	16.75	Put	Currency Future	5381	5456	5381	5456	0.00
29/05/2009	€ / R On 12-June-09	18.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	18.25	Put	Currency Future	6881	6956	6881	6956	0.00
29/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	5155	5075	5155	5075	0.00
29/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3655	3575	3655	3575	0.00
29/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	2167	2088	2167	2088	0.00
29/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	12	13	12	13	0.00
29/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	877	818	877	818	0.00
29/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	222	243	222	243	0.00
29/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	5	4	5	4	0.00
29/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	3850	3930	3850	3930	0.00
29/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5345	5426	5345	5426	0.00
29/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	6845	6925	6845	6925	0.00
29/05/2009	€ / R On 14-December-09	9.55	Call	Currency Future	2217	2133	2217	2133	0.00
29/05/2009	€ / R On 14-December-09	9.55	Put	Currency Future	44	46	44	46	0.00
29/05/2009	€ / R On 14-December-09	11.05	Call	Currency Future	1047	993	1047	993	0.00
29/05/2009	€ / R On 14-December-09	11.05	Put	Currency Future	373	406	373	406	0.00
29/05/2009	€ / R On 14-December-09	15.55	Call	Currency Future	117	105	117	105	0.00
29/05/2009	€ / R On 14-December-09	15.55	Put	Currency Future	3943	4018	3943	4018	0.00
29/05/2009	€ / R On 14-December-09	17.05	Call	Currency Future	46	39	46	39	0.00
29/05/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5372	5452	5372	5452	0.00
29/05/2009	€ / R On 14-December-09	18.55	Call	Currency Future	16	14	16	14	0.00
29/05/2009	€ / R On 14-December-09	18.55	Put	Currency Future	6843	6926	6843	6926	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	5.90	Call	Currency Future	5469	5394	5469	5394	0.00
29/05/2009	€ / R On 12-June-09	5.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.40	Call	Currency Future	3969	3894	3969	3894	0.00
29/05/2009	€ / R On 12-June-09	7.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.90	Call	Currency Future	2469	2394	2469	2394	0.00
29/05/2009	€ / R On 12-June-09	8.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	10.40	Call	Currency Future	973	898	973	898	0.00
29/05/2009	€ / R On 12-June-09	10.40	Put	Currency Future	4	4	4	4	0.00
29/05/2009	€ / R On 12-June-09	16.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	16.40	Put	Currency Future	5031	5106	5031	5106	0.00
29/05/2009	€ / R On 12-June-09	17.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	17.90	Put	Currency Future	6531	6606	6531	6606	0.00
29/05/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5455	5375	5455	5375	0.00
29/05/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3955	3875	3955	3875	0.00
29/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2460	2380	2460	2380	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	5	6	5	6	0.00
29/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	1097	1031	1097	1031	0.00
29/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	142	157	142	157	0.00
29/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	8	7	8	7	0.00
29/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3553	3632	3553	3632	0.00
29/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	1	1	1	0.00
29/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5045	5126	5045	5126	0.00
29/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6545	6625	6545	6625	0.00
29/05/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2510	2425	2510	2425	0.00
29/05/2009	€ / R On 14-December-09	9.25	Put	Currency Future	36	37	36	37	0.00
29/05/2009	€ / R On 14-December-09	10.75	Call	Currency Future	1229	1169	1229	1169	0.00
29/05/2009	€ / R On 14-December-09	10.75	Put	Currency Future	256	282	256	282	0.00
29/05/2009	€ / R On 14-December-09	15.25	Call	Currency Future	135	122	135	122	0.00
29/05/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3661	3734	3661	3734	0.00
29/05/2009	€ / R On 14-December-09	16.75	Call	Currency Future	56	48	56	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5082	5161	5082	5161	0.00
29/05/2009	€ / R On 14-December-09	18.25	Call	Currency Future	20	17	20	17	0.00
29/05/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6547	6630	6547	6630	0.00
29/05/2009	€ / R On 14-December-09	12.20	Call	Currency Future	569	536	569	536	0.00
29/05/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1045	1098	1045	1098	0.00
29/05/2009	€ / R On 12-June-09	5.80	Call	Currency Future	5569	5494	5569	5494	0.00
29/05/2009	€ / R On 12-June-09	5.80	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.30	Call	Currency Future	4069	3994	4069	3994	0.00
29/05/2009	€ / R On 12-June-09	7.30	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.80	Call	Currency Future	2569	2494	2569	2494	0.00
29/05/2009	€ / R On 12-June-09	8.80	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	10.30	Call	Currency Future	1071	996	1071	996	0.00
29/05/2009	€ / R On 12-June-09	10.30	Put	Currency Future	2	2	2	2	0.00
29/05/2009	€ / R On 12-June-09	16.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	16.30	Put	Currency Future	4931	5006	4931	5006	0.00
29/05/2009	€ / R On 12-June-09	17.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	17.80	Put	Currency Future	6431	6506	6431	6506	0.00
29/05/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5605	5525	5605	5525	0.00
29/05/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	4105	4025	4105	4025	0.00
29/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2608	2528	2608	2528	0.00
29/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	3	4	3	4	0.00
29/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1216	1147	1216	1147	0.00
29/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	111	123	111	123	0.00
29/05/2009	€ / R On 14-September-09	14.95	Call	Currency Future	10	9	10	9	0.00
29/05/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3405	3484	3405	3484	0.00
29/05/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1	1	1	1	0.00
29/05/2009	€ / R On 14-September-09	16.45	Put	Currency Future	4896	4976	4896	4976	0.00
29/05/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6395	6475	6395	6475	0.00
29/05/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2656	2571	2656	2571	0.00
29/05/2009	€ / R On 14-December-09	9.10	Put	Currency Future	33	34	33	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	10.60	Call	Currency Future	1333	1269	1333	1269	0.00
29/05/2009	€ / R On 14-December-09	10.60	Put	Currency Future	210	231	210	231	0.00
29/05/2009	€ / R On 14-December-09	15.10	Call	Currency Future	145	131	145	131	0.00
29/05/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3522	3594	3522	3594	0.00
29/05/2009	€ / R On 14-December-09	16.60	Call	Currency Future	61	54	61	54	0.00
29/05/2009	€ / R On 14-December-09	16.60	Put	Currency Future	4938	5016	4938	5016	0.00
29/05/2009	€ / R On 14-December-09	18.10	Call	Currency Future	22	19	22	19	0.00
29/05/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6399	6482	6399	6482	0.00
29/05/2009	€ / R On 12-June-09	11.60	Call	Currency Future	115	93	115	93	0.00
29/05/2009	€ / R On 12-June-09	11.60	Put	Currency Future	345	400	345	400	0.00
29/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	511	474	511	474	0.00
29/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	555	600	555	600	0.00
29/05/2009	€ / R On 12-June-09	11.05	Call	Currency Future	382	325	382	325	0.00
29/05/2009	€ / R On 12-June-09	11.05	Put	Currency Future	63	81	63	81	0.00
29/05/2009	€ / R On 12-June-09	11.15	Call	Currency Future	314	263	314	263	0.00
29/05/2009	€ / R On 12-June-09	11.15	Put	Currency Future	94	119	94	119	0.00
29/05/2009	€ / R On 12-June-09	11.25	Call	Currency Future	253	211	253	211	0.00
29/05/2009	€ / R On 12-June-09	11.25	Put	Currency Future	134	167	134	167	0.00
29/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	662	617	662	617	0.00
29/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	357	392	357	392	0.00
29/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3933	3848	3933	3848	0.00
29/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	10	10	10	10	0.00
29/05/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2951	2865	2951	2865	0.00
29/05/2009	€ / R On 14-December-09	8.80	Put	Currency Future	27	28	27	28	0.00
29/05/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1982	1903	1982	1903	0.00
29/05/2009	€ / R On 14-December-09	9.80	Put	Currency Future	59	66	59	66	0.00
29/05/2009	€ / R On 14-December-09	10.80	Call	Currency Future	1197	1138	1197	1138	0.00
29/05/2009	€ / R On 14-December-09	10.80	Put	Currency Future	273	301	273	301	0.00
29/05/2009	€ / R On 14-December-09	14.80	Call	Currency Future	168	153	168	153	0.00
29/05/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3245	3316	3245	3316	0.00
29/05/2009	€ / R On 14-December-09	15.80	Call	Currency Future	102	91	102	91	0.00
29/05/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4179	4253	4179	4253	0.00
29/05/2009	€ / R On 12-June-09	11.00	Call	Currency Future	428	359	428	359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	11.00	Put	Currency Future	58	65	58	65	0.00
29/05/2009	€ / R On 12-June-09	11.10	Call	Currency Future	347	293	347	293	0.00
29/05/2009	€ / R On 12-June-09	11.10	Put	Currency Future	78	99	78	99	0.00
29/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	746	691	746	691	0.00
29/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	291	317	291	317	0.00
29/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	688	640	688	640	0.00
29/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	333	366	333	366	0.00
29/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	638	594	638	594	0.00
29/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	383	419	383	419	0.00
29/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	592	552	592	552	0.00
29/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	437	477	437	477	0.00
29/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	4032	3947	4032	3947	0.00
29/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	9	9	9	9	0.00
29/05/2009	€ / R On 14-December-09	8.70	Call	Currency Future	3049	2963	3049	2963	0.00
29/05/2009	€ / R On 14-December-09	8.70	Put	Currency Future	25	26	25	26	0.00
29/05/2009	€ / R On 14-December-09	9.70	Call	Currency Future	2072	1992	2072	1992	0.00
29/05/2009	€ / R On 14-December-09	9.70	Put	Currency Future	48	54	48	54	0.00
29/05/2009	€ / R On 14-December-09	10.70	Call	Currency Future	1262	1201	1262	1201	0.00
29/05/2009	€ / R On 14-December-09	10.70	Put	Currency Future	239	264	239	264	0.00
29/05/2009	€ / R On 14-December-09	14.70	Call	Currency Future	177	161	177	161	0.00
29/05/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3153	3224	3153	3224	0.00
29/05/2009	€ / R On 14-December-09	15.70	Call	Currency Future	109	97	109	97	0.00
29/05/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4085	4159	4085	4159	0.00
29/05/2009	€ / R On 12-June-09	10.90	Call	Currency Future	514	446	514	446	0.00
29/05/2009	€ / R On 12-June-09	10.90	Put	Currency Future	45	52	45	52	0.00
29/05/2009	€ / R On 12-June-09	11.10	Call	Currency Future	347	293	347	293	0.00
29/05/2009	€ / R On 12-June-09	11.10	Put	Currency Future	78	99	78	99	0.00
29/05/2009	€ / R On 14-December-09	7.65	Call	Currency Future	4081	3996	4081	3996	0.00
29/05/2009	€ / R On 14-December-09	7.65	Put	Currency Future	8	9	8	9	0.00
29/05/2009	€ / R On 14-December-09	8.65	Call	Currency Future	3098	3013	3098	3013	0.00
29/05/2009	€ / R On 14-December-09	8.65	Put	Currency Future	24	25	24	25	0.00
29/05/2009	€ / R On 14-December-09	9.65	Call	Currency Future	2120	2036	2120	2036	0.00
29/05/2009	€ / R On 14-December-09	9.65	Put	Currency Future	47	49	47	49	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	15.65	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4038	4113	4038	4113	0.00
29/05/2009	€ / R On 12-June-09	11.15	Call	Currency Future	314	263	314	263	0.00
29/05/2009	€ / R On 12-June-09	11.15	Put	Currency Future	94	119	94	119	0.00
29/05/2009	€ / R On 12-June-09	11.35	Call	Currency Future	202	168	202	168	0.00
29/05/2009	€ / R On 12-June-09	11.35	Put	Currency Future	183	224	183	224	0.00
29/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	592	552	592	552	0.00
29/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	437	477	437	477	0.00
29/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	410	381	410	381	0.00
29/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	755	807	755	807	0.00
29/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3834	3749	3834	3749	0.00
29/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	11	11	11	11	0.00
29/05/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2852	2767	2852	2767	0.00
29/05/2009	€ / R On 14-December-09	8.90	Put	Currency Future	29	30	29	30	0.00
29/05/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1894	1817	1894	1817	0.00
29/05/2009	€ / R On 14-December-09	9.90	Put	Currency Future	71	79	71	79	0.00
29/05/2009	€ / R On 14-December-09	10.90	Call	Currency Future	1135	1078	1135	1078	0.00
29/05/2009	€ / R On 14-December-09	10.90	Put	Currency Future	311	341	311	341	0.00
29/05/2009	€ / R On 14-December-09	14.90	Call	Currency Future	160	146	160	146	0.00
29/05/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3337	3408	3337	3408	0.00
29/05/2009	€ / R On 14-December-09	15.90	Call	Currency Future	96	85	96	85	0.00
29/05/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4272	4348	4272	4348	0.00
29/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	511	474	511	474	0.00
29/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	555	600	555	600	0.00
29/05/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3736	3650	3736	3650	0.00
29/05/2009	€ / R On 14-December-09	8.00	Put	Currency Future	12	13	12	13	0.00
29/05/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2754	2669	2754	2669	0.00
29/05/2009	€ / R On 14-December-09	9.00	Put	Currency Future	31	32	31	32	0.00
29/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1808	1732	1808	1732	0.00
29/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	84	94	84	94	0.00
29/05/2009	€ / R On 14-December-09	11.00	Call	Currency Future	1075	1021	1075	1021	0.00
29/05/2009	€ / R On 14-December-09	11.00	Put	Currency Future	352	383	352	383	0.00
29/05/2009	€ / R On 14-December-09	15.00	Call	Currency Future	153	138	153	138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3429	3501	3429	3501	0.00
29/05/2009	€ / R On 14-December-09	16.00	Call	Currency Future	90	80	90	80	0.00
29/05/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4367	4442	4367	4442	0.00
29/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3637	3552	3637	3552	0.00
29/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	13	14	13	14	0.00
29/05/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1724	1649	1724	1649	0.00
29/05/2009	€ / R On 14-December-09	10.10	Put	Currency Future	100	111	100	111	0.00
29/05/2009	€ / R On 14-December-09	11.10	Call	Currency Future	1019	966	1019	966	0.00
29/05/2009	€ / R On 14-December-09	11.10	Put	Currency Future	395	429	395	429	0.00
29/05/2009	€ / R On 14-December-09	16.10	Call	Currency Future	85	75	85	75	0.00
29/05/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4461	4537	4461	4537	0.00
29/05/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3670	3577	3670	3577	0.00
29/05/2009	€ / R On 15-March-10	8.25	Put	Currency Future	26	25	26	25	0.00
29/05/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2701	2609	2701	2609	0.00
29/05/2009	€ / R On 15-March-10	9.25	Put	Currency Future	57	57	57	57	0.00
29/05/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1823	1740	1823	1740	0.00
29/05/2009	€ / R On 15-March-10	10.25	Put	Currency Future	179	187	179	187	0.00
29/05/2009	€ / R On 15-March-10	11.25	Call	Currency Future	1169	1109	1169	1109	0.00
29/05/2009	€ / R On 15-March-10	11.25	Put	Currency Future	525	556	525	556	0.00
29/05/2009	€ / R On 15-March-10	13.25	Call	Currency Future	522	491	522	491	0.00
29/05/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1878	1938	1878	1938	0.00
29/05/2009	€ / R On 15-March-10	14.25	Call	Currency Future	368	342	368	342	0.00
29/05/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2723	2789	2723	2789	0.00
29/05/2009	€ / R On 15-March-10	15.25	Call	Currency Future	258	238	258	238	0.00
29/05/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3614	3685	3614	3685	0.00
29/05/2009	€ / R On 15-March-10	16.25	Call	Currency Future	174	157	174	157	0.00
29/05/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4530	4604	4530	4604	0.00
29/05/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3686	3601	3686	3601	0.00
29/05/2009	€ / R On 14-December-09	8.05	Put	Currency Future	13	13	13	13	0.00
29/05/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2705	2620	2705	2620	0.00
29/05/2009	€ / R On 14-December-09	9.05	Put	Currency Future	32	33	32	33	0.00
29/05/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1766	1690	1766	1690	0.00
29/05/2009	€ / R On 14-December-09	10.05	Put	Currency Future	92	103	92	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	15.05	Call	Currency Future	149	135	149	135	0.00
29/05/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3475	3547	3475	3547	0.00
29/05/2009	€ / R On 14-December-09	16.05	Call	Currency Future	87	77	87	77	0.00
29/05/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4414	4490	4414	4490	0.00
29/05/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3719	3627	3719	3627	0.00
29/05/2009	€ / R On 15-March-10	8.20	Put	Currency Future	25	24	25	24	0.00
29/05/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2748	2656	2748	2656	0.00
29/05/2009	€ / R On 15-March-10	9.20	Put	Currency Future	54	54	54	54	0.00
29/05/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1862	1778	1862	1778	0.00
29/05/2009	€ / R On 15-March-10	10.20	Put	Currency Future	168	175	168	175	0.00
29/05/2009	€ / R On 15-March-10	11.20	Call	Currency Future	1194	1133	1194	1133	0.00
29/05/2009	€ / R On 15-March-10	11.20	Put	Currency Future	500	531	500	531	0.00
29/05/2009	€ / R On 15-March-10	13.20	Call	Currency Future	531	500	531	500	0.00
29/05/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1837	1897	1837	1897	0.00
29/05/2009	€ / R On 15-March-10	14.20	Call	Currency Future	374	348	374	348	0.00
29/05/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2680	2746	2680	2746	0.00
29/05/2009	€ / R On 15-March-10	15.20	Call	Currency Future	262	242	262	242	0.00
29/05/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3568	3639	3568	3639	0.00
29/05/2009	€ / R On 15-March-10	16.20	Call	Currency Future	179	161	179	161	0.00
29/05/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4485	4558	4485	4558	0.00
29/05/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3818	3725	3818	3725	0.00
29/05/2009	€ / R On 15-March-10	8.10	Put	Currency Future	24	23	24	23	0.00
29/05/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2842	2751	2842	2751	0.00
29/05/2009	€ / R On 15-March-10	9.10	Put	Currency Future	48	48	48	48	0.00
29/05/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1942	1856	1942	1856	0.00
29/05/2009	€ / R On 15-March-10	10.10	Put	Currency Future	147	153	147	153	0.00
29/05/2009	€ / R On 15-March-10	11.10	Call	Currency Future	1248	1185	1248	1185	0.00
29/05/2009	€ / R On 15-March-10	11.10	Put	Currency Future	454	482	454	482	0.00
29/05/2009	€ / R On 15-March-10	13.10	Call	Currency Future	551	519	551	519	0.00
29/05/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1757	1816	1757	1816	0.00
29/05/2009	€ / R On 15-March-10	14.10	Call	Currency Future	388	362	388	362	0.00
29/05/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2594	2659	2594	2659	0.00
29/05/2009	€ / R On 15-March-10	15.10	Call	Currency Future	272	251	272	251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3478	3548	3478	3548	0.00
29/05/2009	€ / R On 15-March-10	16.10	Call	Currency Future	187	169	187	169	0.00
29/05/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4393	4466	4393	4466	0.00
29/05/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3884	3798	3884	3798	0.00
29/05/2009	€ / R On 14-December-09	7.85	Put	Currency Future	10	11	10	11	0.00
29/05/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2901	2816	2901	2816	0.00
29/05/2009	€ / R On 14-December-09	8.85	Put	Currency Future	28	29	28	29	0.00
29/05/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1938	1860	1938	1860	0.00
29/05/2009	€ / R On 14-December-09	9.85	Put	Currency Future	65	72	65	72	0.00
29/05/2009	€ / R On 14-December-09	10.85	Call	Currency Future	1166	1108	1166	1108	0.00
29/05/2009	€ / R On 14-December-09	10.85	Put	Currency Future	292	320	292	320	0.00
29/05/2009	€ / R On 14-December-09	15.85	Call	Currency Future	99	88	99	88	0.00
29/05/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4226	4300	4226	4300	0.00
29/05/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3867	3775	3867	3775	0.00
29/05/2009	€ / R On 15-March-10	8.05	Put	Currency Future	23	22	23	22	0.00
29/05/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2889	2798	2889	2798	0.00
29/05/2009	€ / R On 15-March-10	9.05	Put	Currency Future	45	46	45	46	0.00
29/05/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1982	1896	1982	1896	0.00
29/05/2009	€ / R On 15-March-10	10.05	Put	Currency Future	138	143	138	143	0.00
29/05/2009	€ / R On 15-March-10	11.05	Call	Currency Future	1275	1211	1275	1211	0.00
29/05/2009	€ / R On 15-March-10	11.05	Put	Currency Future	431	458	431	458	0.00
29/05/2009	€ / R On 15-March-10	13.05	Call	Currency Future	561	528	561	528	0.00
29/05/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1717	1776	1717	1776	0.00
29/05/2009	€ / R On 15-March-10	14.05	Call	Currency Future	396	369	396	369	0.00
29/05/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2551	2616	2551	2616	0.00
29/05/2009	€ / R On 15-March-10	15.05	Call	Currency Future	277	256	277	256	0.00
29/05/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3433	3503	3433	3503	0.00
29/05/2009	€ / R On 15-March-10	16.05	Call	Currency Future	192	173	192	173	0.00
29/05/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4348	4420	4348	4420	0.00
29/05/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3768	3676	3768	3676	0.00
29/05/2009	€ / R On 15-March-10	8.15	Put	Currency Future	24	23	24	23	0.00
29/05/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2795	2704	2795	2704	0.00
29/05/2009	€ / R On 15-March-10	9.15	Put	Currency Future	51	51	51	51	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1902	1817	1902	1817	0.00
29/05/2009	€ / R On 15-March-10	10.15	Put	Currency Future	158	164	158	164	0.00
29/05/2009	€ / R On 15-March-10	11.15	Call	Currency Future	1221	1159	1221	1159	0.00
29/05/2009	€ / R On 15-March-10	11.15	Put	Currency Future	477	506	477	506	0.00
29/05/2009	€ / R On 15-March-10	13.15	Call	Currency Future	541	509	541	509	0.00
29/05/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1797	1857	1797	1857	0.00
29/05/2009	€ / R On 15-March-10	14.15	Call	Currency Future	381	355	381	355	0.00
29/05/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2637	2702	2637	2702	0.00
29/05/2009	€ / R On 15-March-10	15.15	Call	Currency Future	267	246	267	246	0.00
29/05/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3523	3594	3523	3594	0.00
29/05/2009	€ / R On 15-March-10	16.15	Call	Currency Future	183	165	183	165	0.00
29/05/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4439	4512	4439	4512	0.00
29/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	715	665	715	665	0.00
29/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	310	341	310	341	0.00
29/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	614	572	614	572	0.00
29/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	409	448	409	448	0.00
29/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	425	395	425	395	0.00
29/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	720	771	720	771	0.00
29/05/2009	€ / R On 15-March-10	7.90	Call	Currency Future	4015	3923	4015	3923	0.00
29/05/2009	€ / R On 15-March-10	7.90	Put	Currency Future	21	20	21	20	0.00
29/05/2009	€ / R On 15-March-10	8.90	Call	Currency Future	3032	2942	3032	2942	0.00
29/05/2009	€ / R On 15-March-10	8.90	Put	Currency Future	38	39	38	39	0.00
29/05/2009	€ / R On 15-March-10	9.90	Call	Currency Future	2106	2018	2106	2018	0.00
29/05/2009	€ / R On 15-March-10	9.90	Put	Currency Future	112	116	112	116	0.00
29/05/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1362	1294	1362	1294	0.00
29/05/2009	€ / R On 15-March-10	10.90	Put	Currency Future	367	392	367	392	0.00
29/05/2009	€ / R On 15-March-10	12.90	Call	Currency Future	593	559	593	559	0.00
29/05/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1599	1657	1599	1657	0.00
29/05/2009	€ / R On 15-March-10	13.90	Call	Currency Future	418	390	418	390	0.00
29/05/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2424	2488	2424	2488	0.00
29/05/2009	€ / R On 15-March-10	14.90	Call	Currency Future	292	270	292	270	0.00
29/05/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3298	3368	3298	3368	0.00
29/05/2009	€ / R On 15-March-10	15.90	Call	Currency Future	206	186	206	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
29/05/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4212	4284	4212	4284	0.00
29/05/2009	€ / R On 15-March-10	7.80	Call	Currency Future	4112	0	4112	0	0.00
29/05/2009	€ / R On 15-March-10	7.80	Put	Currency Future	18	0	18	0	0.00
29/05/2009	€ / R On 15-March-10	8.80	Call	Currency Future	3130	0	3130	0	0.00
29/05/2009	€ / R On 15-March-10	8.80	Put	Currency Future	36	0	36	0	0.00
29/05/2009	€ / R On 15-March-10	9.80	Call	Currency Future	2195	0	2195	0	0.00
29/05/2009	€ / R On 15-March-10	9.80	Put	Currency Future	101	0	101	0	0.00
29/05/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1427	0	1427	0	0.00
29/05/2009	€ / R On 15-March-10	10.80	Put	Currency Future	333	0	333	0	0.00
29/05/2009	€ / R On 15-March-10	12.80	Call	Currency Future	616	0	616	0	0.00
29/05/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1522	0	1522	0	0.00
29/05/2009	€ / R On 15-March-10	13.80	Call	Currency Future	432	0	432	0	0.00
29/05/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2338	0	2338	0	0.00
29/05/2009	€ / R On 15-March-10	14.80	Call	Currency Future	303	0	303	0	0.00
29/05/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3208	0	3208	0	0.00
29/05/2009	€ / R On 15-March-10	15.80	Call	Currency Future	213	0	213	0	0.00
29/05/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4119	0	4119	0	0.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J207 On 15-January-20			jSwap	8.8500	8.8800	0.0616	0.0638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
29/05/2009	JFRA On 06-August-09			jFra	6.8800	6.8200	0.0169	0.0167	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	3199	3200	3199	3200	0.00
29/05/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	8	8	8	8	0.00
29/05/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1255	1256	1255	1256	0.00
29/05/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	34	35	34	35	0.00
29/05/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	3446	3447	3446	3447	0.00
29/05/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	5	5	5	5	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9,808.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1850	1855	1850	1855	0.00
29/05/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5539	5548	5539	5548	0.00
29/05/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	5402	5406	5402	5406	0.00
29/05/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	399	409	399	409	0.00
29/05/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	1058	1064	1058	1064	0.00
29/05/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	5796	5807	5796	5807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12,632.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	4066	4039	4066	4039	0.00
29/05/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	10859	10937	10859	10937	0.00
29/05/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	4494	4459	4494	4459	0.00
29/05/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	2960	3031	2960	3031	0.00
29/05/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	6121	6080	6121	6080	0.00
29/05/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	5041	5106	5041	5106	5,000.00
29/05/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	4916	4882	4916	4882	0.00
29/05/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	6246	6318	6246	6318	240.00
29/05/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	1616	1605	1616	1605	240.00
29/05/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	13392	13487	13392	13487	0.00
29/05/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	268	270	268	270	35.00
29/05/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	14544	14652	14544	14652	0.00
29/05/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	1133	1126	1133	1126	5,000.00
29/05/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	15738	15836	15738	15836	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	1086	1090	1086	1090	0.00
29/05/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5357	5365	5357	5365	0.00
29/05/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	3911	3919	3911	3919	0.00
29/05/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	408	416	408	416	0.00
29/05/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	766	771	766	771	0.00
29/05/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	4902	4908	4902	4908	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	2097	2124	2097	2124	0.00
29/05/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	6276	6245	6276	6245	0.00
29/05/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	3496	3547	3496	3547	0.00
29/05/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	1156	1152	1156	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	644	659	644	659	0.00
29/05/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8606	8567	8606	8567	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	2356	2384	2356	2384	0.00
29/05/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	6815	6785	6815	6785	0.00
29/05/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	3812	3868	3812	3868	0.00
29/05/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	1253	1249	1253	1249	0.00
29/05/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	718	733	718	733	0.00
29/05/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9398	9360	9398	9360	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1,214.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	861	863	861	863	0.00
29/05/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4422	4430	4422	4430	0.00
29/05/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	3234	3238	3234	3238	0.00
29/05/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	343	350	343	350	0.00
29/05/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	617	621	617	621	0.00
29/05/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4066	4073	4066	4073	0.00
29/05/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	69	71	69	71	300.00
29/05/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	5292	5298	5292	5298	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	2236	2286	2236	2286	0.00
29/05/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	7505	7431	7505	7431	0.00
29/05/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	3264	3358	3264	3358	0.00
29/05/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	1639	1609	1639	1609	0.00
29/05/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	613	637	613	637	0.00
29/05/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10615	10517	10615	10517	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	2468	2588	2468	2588	0.00
29/05/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	7388	7199	7388	7199	0.00
29/05/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	2821	3014	2821	3014	0.00
29/05/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	2068	1954	2068	1954	0.00
29/05/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	722	779	722	779	0.00
29/05/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10305	10060	10305	10060	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4,513.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	2552	2533	2552	2533	2,500.00
29/05/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	11438	11513	11438	11513	0.00
29/05/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	4716	4680	4716	4680	0.00
29/05/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	1859	1908	1859	1908	0.00
29/05/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	1163	1154	1163	1154	0.00
29/05/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	12428	12513	12428	12513	0.00
29/05/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	1626	1617	1626	1617	1,950.00
29/05/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	5254	5331	5254	5331	0.00
29/05/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	13246	13178	13246	13178	0.00
29/05/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	1789	1815	1789	1815	0.00
29/05/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	11285	11218	11285	11218	0.00
29/05/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	1248	1274	1248	1274	2,500.00
29/05/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	779	773	779	773	5,000.00
29/05/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	14761	14849	14761	14849	0.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10,413.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51,174.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 12-June-09	6.35	Call	Currency Future	133	100	133	100	0.00
29/05/2009	ZAAD On 12-June-09	6.35	Put	Currency Future	63	105	63	105	0.00
29/05/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	316	282	316	282	0.00
29/05/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	230	273	230	273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	424	390	424	390	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	329	374	329	374	0.00
29/05/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	86	67	86	67	0.00
29/05/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	116	172	116	172	0.00
29/05/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	275	245	275	245	0.00
29/05/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	289	336	289	336	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	69	55	69	55	0.00
29/05/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	150	210	150	210	0.00
29/05/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	256	229	256	229	0.00
29/05/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	321	370	321	370	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	366	336	366	336	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	422	471	422	471	0.00
29/05/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	56	45	56	45	0.00
29/05/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	187	250	187	250	0.00
29/05/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	239	214	239	214	0.00
29/05/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	353	405	353	405	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 12-June-09	6.55	Call	Currency Future	56	45	56	45	0.00
29/05/2009	ZAAD On 12-June-09	6.55	Put	Currency Future	187	250	187	250	0.00
29/05/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	223	200	223	200	0.00
29/05/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	388	442	388	442	0.00
29/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	333	306	333	306	0.00
29/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	488	541	488	541	0.00
29/05/2009	ZAAD On 12-June-09	6.45	Call	Currency Future	86	67	86	67	0.00
29/05/2009	ZAAD On 12-June-09	6.45	Put	Currency Future	116	172	116	172	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	316	282	316	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	230	273	230	273	0.00
29/05/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	107	82	107	82	0.00
29/05/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	87	137	87	137	0.00
29/05/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	295	263	295	263	0.00
29/05/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	259	304	259	304	0.00
29/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	404	371	404	371	0.00
29/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	359	405	359	405	0.00
29/05/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	203	151	203	151	0.00
29/05/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	34	56	34	56	0.00
29/05/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	339	303	339	303	0.00
29/05/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	204	244	204	244	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	445	409	445	409	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	300	344	300	344	0.00
29/05/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	246	184	246	184	0.00
29/05/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	26	39	26	39	0.00
29/05/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	392	349	392	349	0.00
29/05/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	156	191	156	191	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	491	451	491	451	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	246	286	246	286	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	491	451	491	451	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	246	286	246	286	0.00
29/05/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	293	222	293	222	0.00
29/05/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	23	27	23	27	0.00
29/05/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	422	375	422	375	0.00
29/05/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	136	167	136	167	0.00
29/05/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 12-June-09	6.40	Call	Currency Future	107	82	107	82	0.00
29/05/2009	ZAAD On 12-June-09	6.40	Put	Currency Future	87	137	87	137	0.00
29/05/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	36	29	36	29	0.00
29/05/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	267	334	267	334	0.00
29/05/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	196	176	196	176	0.00
29/05/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	460	517	460	517	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	276	251	276	251	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	632	685	632	685	0.00
29/05/2009	ZAAD On 12-June-09	6.65	Call	Currency Future	36	29	36	29	0.00
29/05/2009	ZAAD On 12-June-09	6.65	Put	Currency Future	267	334	267	334	0.00
29/05/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	209	188	209	188	0.00
29/05/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	423	479	423	479	0.00
29/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	317	292	317	292	0.00
29/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	523	577	523	577	0.00
29/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	333	306	333	306	0.00
29/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	488	541	488	541	0.00
29/05/2009	ZAAD On 12-June-09	6.60	Call	Currency Future	46	36	46	36	0.00
29/05/2009	ZAAD On 12-June-09	6.60	Put	Currency Future	226	291	226	291	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	303	279	303	279	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	558	614	558	614	0.00
29/05/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	29	23	29	23	0.00
29/05/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	309	378	309	378	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	303	279	303	279	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	558	614	558	614	0.00
29/05/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	209	188	209	188	0.00
29/05/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	423	479	423	479	0.00
29/05/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	23	18	23	18	0.00
29/05/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	353	423	353	423	0.00
29/05/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	183	165	183	165	0.00
29/05/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	498	557	498	557	0.00
29/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	289	267	289	267	0.00
29/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	595	652	595	652	0.00
29/05/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	183	165	183	165	0.00
29/05/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	498	557	498	557	0.00
29/05/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	18	14	18	14	0.00
29/05/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	398	469	398	469	0.00
29/05/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	162	138	162	138	0.00
29/05/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	576	629	576	629	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	276	251	276	251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	632	685	632	685	0.00
29/05/2009	ZAAD On 12-June-09	6.80	Call	Currency Future	18	14	18	14	0.00
29/05/2009	ZAAD On 12-June-09	6.80	Put	Currency Future	398	469	398	469	0.00
29/05/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	9	7	9	7	0.00
29/05/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	490	562	490	562	0.00
29/05/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	135	114	135	114	0.00
29/05/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	649	706	649	706	0.00
29/05/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	13	10	13	10	0.00
29/05/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	443	515	443	515	0.00
29/05/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	162	138	162	138	0.00
29/05/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	576	629	576	629	0.00
29/05/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	172	151	172	151	0.00
29/05/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	536	592	536	592	0.00
29/05/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	223	200	223	200	0.00
29/05/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	388	442	388	442	0.00
29/05/2009	ZAAD On 12-June-09	6.70	Call	Currency Future	29	23	29	23	0.00
29/05/2009	ZAAD On 12-June-09	6.70	Put	Currency Future	309	378	309	378	0.00
29/05/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	148	126	148	126	0.00
29/05/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	612	667	612	667	0.00
29/05/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	7	5	7	5	0.00
29/05/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	537	610	537	610	0.00
29/05/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	123	104	123	104	0.00
29/05/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	687	745	687	745	0.00
29/05/2009	ZAAD On 12-June-09	6.95	Call	Currency Future	7	5	7	5	0.00
29/05/2009	ZAAD On 12-June-09	6.95	Put	Currency Future	537	610	537	610	0.00
29/05/2009	ZAAD On 12-June-09	6.90	Call	Currency Future	9	7	9	7	0.00
29/05/2009	ZAAD On 12-June-09	6.90	Put	Currency Future	490	562	490	562	0.00
29/05/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	148	126	148	126	0.00
29/05/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	612	667	612	667	0.00
29/05/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	123	104	123	104	0.00
29/05/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	687	745	687	745	0.00
29/05/2009	ZAAD On 12-June-09	6.85	Call	Currency Future	13	10	13	10	0.00
29/05/2009	ZAAD On 12-June-09	6.85	Put	Currency Future	443	515	443	515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	3	2	3	2	0.00
29/05/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	633	707	633	707	0.00
29/05/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	102	85	102	85	0.00
29/05/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	766	827	766	827	0.00
29/05/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	5	4	5	4	0.00
29/05/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	585	659	585	659	0.00
29/05/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	112	94	112	94	0.00
29/05/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	726	786	726	786	0.00
29/05/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	112	94	112	94	0.00
29/05/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	726	786	726	786	0.00
29/05/2009	ZAAD On 12-June-09	7.10	Call	Currency Future	2	2	2	2	0.00
29/05/2009	ZAAD On 12-June-09	7.10	Put	Currency Future	682	757	682	757	0.00
29/05/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	1	1	1	1	0.00
29/05/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	732	806	732	806	0.00
29/05/2009	ZAAD On 12-June-09	7.05	Call	Currency Future	3	2	3	2	0.00
29/05/2009	ZAAD On 12-June-09	7.05	Put	Currency Future	633	707	633	707	0.00
29/05/2009	ZAAD On 12-June-09	7.15	Call	Currency Future	1	1	1	1	0.00
29/05/2009	ZAAD On 12-June-09	7.15	Put	Currency Future	732	806	732	806	0.00
29/05/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1380	1455	1380	1455	0.00
29/05/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1480	1555	1480	1555	0.00
29/05/2009	ZAAD On 12-June-09	7.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.60	Put	Currency Future	1180	1255	1180	1255	0.00
29/05/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	1	1	1	1	0.00
29/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	831	906	831	906	0.00
29/05/2009	ZAAD On 12-June-09	7.20	Call	Currency Future	1	1	1	1	0.00
29/05/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	781	856	781	856	0.00
29/05/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	163	123	163	123	0.00
29/05/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	43	78	43	78	0.00
29/05/2009	ZAAD On 12-June-09	7.20	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
29/05/2009	ZAAD On 12-June-09	7.20	Put	Currency Future	781	856	781	856	0.00
29/05/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	881	955	881	955	0.00
29/05/2009	ZAAD On 12-June-09	7.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.40	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1080	1155	1080	1155	0.00
29/05/2009	ZAAD On 12-June-09	7.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.35	Put	Currency Future	931	1005	931	1005	0.00
29/05/2009	ZAAD On 12-June-09	7.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.45	Put	Currency Future	1030	1105	1030	1105	0.00
29/05/2009	ZAAD On 12-June-09	6.00	Call	Currency Future	433	363	433	363	0.00
29/05/2009	ZAAD On 12-June-09	6.00	Put	Currency Future	14	18	14	18	0.00
29/05/2009	ZAAD On 12-June-09	6.10	Call	Currency Future	341	269	341	269	0.00
29/05/2009	ZAAD On 12-June-09	6.10	Put	Currency Future	21	24	21	24	0.00
29/05/2009	ZAAD On 12-June-09	6.20	Call	Currency Future	246	184	246	184	0.00
29/05/2009	ZAAD On 12-June-09	6.20	Put	Currency Future	26	39	26	39	0.00
29/05/2009	ZAAD On 12-June-09	6.30	Call	Currency Future	163	123	163	123	0.00
29/05/2009	ZAAD On 12-June-09	6.30	Put	Currency Future	43	78	43	78	0.00
29/05/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	387	316	387	316	0.00
29/05/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	17	21	17	21	0.00
29/05/2009	ZAAD On 12-June-09	6.15	Call	Currency Future	293	222	293	222	0.00
29/05/2009	ZAAD On 12-June-09	6.15	Put	Currency Future	23	27	23	27	0.00
29/05/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1130	1205	1130	1205	0.00
29/05/2009	ZAAD On 12-June-09	7.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.65	Put	Currency Future	1230	1305	1230	1305	0.00
29/05/2009	ZAAD On 12-June-09	7.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.30	Put	Currency Future	881	955	881	955	0.00
29/05/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1280	1355	1280	1355	0.00
29/05/2009	ZAAD On 12-June-09	7.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.70	Put	Currency Future	1280	1355	1280	1355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 12-June-09	7.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.80	Put	Currency Future	1380	1455	1380	1455	0.00
29/05/2009	ZAAD On 12-June-09	7.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.90	Put	Currency Future	1480	1555	1480	1555	0.00
29/05/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1580	1655	1580	1655	0.00
29/05/2009	ZAAD On 12-June-09	8.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.10	Put	Currency Future	1680	1755	1680	1755	0.00
29/05/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1780	1855	1780	1855	0.00
29/05/2009	ZAAD On 12-June-09	8.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.30	Put	Currency Future	1880	1955	1880	1955	0.00
29/05/2009	ZAAD On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.20	Put	Currency Future	1780	1855	1780	1855	0.00
29/05/2009	ZAAD On 12-June-09	7.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.55	Put	Currency Future	1130	1205	1130	1205	0.00
29/05/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	92	77	92	77	0.00
29/05/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	807	868	807	868	0.00
29/05/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	76	63	76	63	0.00
29/05/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	890	954	890	954	0.00
29/05/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	295	263	295	263	0.00
29/05/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	259	304	259	304	0.00
29/05/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	256	229	256	229	0.00
29/05/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	321	370	321	370	0.00
29/05/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	102	85	102	85	0.00
29/05/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	766	827	766	827	0.00
29/05/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	84	70	84	70	0.00
29/05/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	848	911	848	911	0.00
29/05/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	76	63	76	63	0.00
29/05/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	890	954	890	954	0.00
29/05/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	62	51	62	51	0.00
29/05/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	976	1042	976	1042	0.00
29/05/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	92	77	92	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	807	868	807	868	0.00
29/05/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	62	51	62	51	0.00
29/05/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	976	1042	976	1042	0.00
29/05/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	50	41	50	41	0.00
29/05/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1064	1132	1064	1132	0.00
29/05/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	68	56	68	56	0.00
29/05/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	933	998	933	998	0.00
29/05/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	55	45	55	45	0.00
29/05/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	1020	1087	1020	1087	0.00
29/05/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	364	325	364	325	0.00
29/05/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	179	216	179	216	0.00
29/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	249	221	249	221	0.00
29/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	704	755	704	755	0.00
29/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	219	194	219	194	0.00
29/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	774	828	774	828	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	192	169	192	169	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	848	904	848	904	0.00
29/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	168	148	168	148	0.00
29/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	924	982	924	982	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	445	409	445	409	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	300	344	300	344	0.00
29/05/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	467	430	467	430	0.00
29/05/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	272	315	272	315	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	264	235	264	235	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	670	720	670	720	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	205	181	205	181	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	811	866	811	866	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	424	390	424	390	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	329	374	329	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
29/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	264	235	264	235	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	670	720	670	720	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	205	181	205	181	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	811	866	811	866	0.00
29/05/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	180	158	180	158	0.00
29/05/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	885	943	885	943	0.00
29/05/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	422	375	422	375	0.00
29/05/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	136	167	136	167	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 12-June-09	0.65	Call	Currency Future	5770	5695	5770	5695	0.00
29/05/2009	ZAAD On 12-June-09	0.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	2.15	Call	Currency Future	4270	4195	4270	4195	0.00
29/05/2009	ZAAD On 12-June-09	2.15	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	3.65	Call	Currency Future	2770	2695	2770	2695	0.00
29/05/2009	ZAAD On 12-June-09	3.65	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	5.15	Call	Currency Future	1270	1195	1270	1195	0.00
29/05/2009	ZAAD On 12-June-09	5.15	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.15	Put	Currency Future	1730	1805	1730	1805	0.00
29/05/2009	ZAAD On 12-June-09	9.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	9.65	Put	Currency Future	3230	3305	3230	3305	0.00
29/05/2009	ZAAD On 12-June-09	11.15	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	11.15	Put	Currency Future	4730	4805	4730	4805	0.00
29/05/2009	ZAAD On 12-June-09	12.65	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	12.65	Put	Currency Future	6230	6305	6230	6305	0.00
29/05/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5736	5659	5736	5659	0.00
29/05/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4236	4159	4236	4159	0.00
29/05/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2736	2659	2736	2659	0.00
29/05/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1239	1164	1239	1164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	3	5	3	5	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	9	7	9	7	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1773	1848	1773	1848	0.00
29/05/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3264	3341	3264	3341	0.00
29/05/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4764	4841	4764	4841	0.00
29/05/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6264	6341	6264	6341	0.00
29/05/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5695	5615	5695	5615	0.00
29/05/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4195	4115	4195	4115	0.00
29/05/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2695	2615	2695	2615	0.00
29/05/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1218	1145	1218	1145	0.00
29/05/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	23	30	23	30	0.00
29/05/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	35	30	35	30	0.00
29/05/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1841	1914	1841	1914	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	3	2	3	2	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3308	3387	3308	3387	0.00
29/05/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4805	4885	4805	4885	0.00
29/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6305	6385	6305	6385	0.00
29/05/2009	ZAAD On 12-June-09	0.50	Call	Currency Future	5920	5845	5920	5845	0.00
29/05/2009	ZAAD On 12-June-09	0.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	2.00	Call	Currency Future	4420	4345	4420	4345	0.00
29/05/2009	ZAAD On 12-June-09	2.00	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	3.50	Call	Currency Future	2920	2845	2920	2845	0.00
29/05/2009	ZAAD On 12-June-09	3.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	5.00	Call	Currency Future	1420	1345	1420	1345	0.00
29/05/2009	ZAAD On 12-June-09	5.00	Put	Currency Future	0	0	0	0	0.00



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29/05/2009	ZAAD On 12-June-09	9.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	9.50	Put	Currency Future	3080	3155	3080	3155	0.00
29/05/2009	ZAAD On 12-June-09	11.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	11.00	Put	Currency Future	4580	4655	4580	4655	0.00
29/05/2009	ZAAD On 12-June-09	12.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	12.50	Put	Currency Future	6080	6155	6080	6155	0.00
29/05/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5936	5859	5936	5859	0.00
29/05/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4436	4359	4436	4359	0.00
29/05/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2936	2859	2936	2859	0.00
29/05/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1437	1360	1437	1360	0.00
29/05/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	1	2	1	2	0.00
29/05/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	14	11	14	11	0.00
29/05/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1578	1652	1578	1652	0.00
29/05/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3065	3142	3065	3142	0.00
29/05/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4564	4641	4564	4641	0.00
29/05/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6064	6141	6064	6141	0.00
29/05/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5945	5865	5945	5865	0.00
29/05/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4445	4365	4445	4365	0.00
29/05/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2945	2865	2945	2865	0.00
29/05/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1454	1378	1454	1378	0.00
29/05/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	10	13	10	13	0.00
29/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	53	45	53	45	0.00
29/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1608	1679	1608	1679	0.00
29/05/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	4	3	4	3	0.00

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29/05/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3059	3138	3059	3138	0.00
29/05/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4556	4635	4556	4635	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6055	6135	6055	6135	0.00
29/05/2009	ZAAD On 12-June-09	0.40	Call	Currency Future	6020	5945	6020	5945	0.00
29/05/2009	ZAAD On 12-June-09	0.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	1.90	Call	Currency Future	4520	4445	4520	4445	0.00
29/05/2009	ZAAD On 12-June-09	1.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	3.40	Call	Currency Future	3020	2945	3020	2945	0.00
29/05/2009	ZAAD On 12-June-09	3.40	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	4.90	Call	Currency Future	1520	1445	1520	1445	0.00
29/05/2009	ZAAD On 12-June-09	4.90	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	9.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	9.40	Put	Currency Future	2980	3055	2980	3055	0.00
29/05/2009	ZAAD On 12-June-09	10.90	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	10.90	Put	Currency Future	4480	4555	4480	4555	0.00
29/05/2009	ZAAD On 12-June-09	12.40	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	12.40	Put	Currency Future	5980	6055	5980	6055	0.00
29/05/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	5986	5909	5986	5909	0.00
29/05/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4486	4409	4486	4409	0.00
29/05/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	2986	2909	2986	2909	0.00
29/05/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1486	1410	1486	1410	0.00
29/05/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	1	1	1	1	0.00
29/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	16	13	16	13	0.00
29/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1530	1604	1530	1604	0.00
29/05/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	3015	3092	3015	3092	0.00
29/05/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4514	4591	4514	4591	0.00

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29/05/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	6014	6091	6014	6091	0.00
29/05/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	5995	5915	5995	5915	0.00
29/05/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4495	4415	4495	4415	0.00
29/05/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	2995	2915	2995	2915	0.00
29/05/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1503	1426	1503	1426	0.00
29/05/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	8	11	8	11	0.00
29/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	57	48	57	48	0.00
29/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1562	1633	1562	1633	0.00
29/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	4	4	4	4	0.00
29/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	3010	3088	3010	3088	0.00
29/05/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4506	4585	4506	4585	0.00
29/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	6005	6085	6005	6085	0.00
29/05/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	524	470	524	470	0.00
29/05/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	89	111	89	111	0.00
29/05/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	454	405	454	405	0.00
29/05/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	118	146	118	146	0.00
29/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	607	555	607	555	0.00
29/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	162	190	162	190	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	544	500	544	500	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	200	234	200	234	0.00
29/05/2009	ZAAD On 12-June-09	5.75	Call	Currency Future	671	598	671	598	0.00
29/05/2009	ZAAD On 12-June-09	5.75	Put	Currency Future	2	3	2	3	0.00
29/05/2009	ZAAD On 12-June-09	5.85	Call	Currency Future	574	502	574	502	0.00
29/05/2009	ZAAD On 12-June-09	5.85	Put	Currency Future	4	7	4	7	0.00
29/05/2009	ZAAD On 12-June-09	5.95	Call	Currency Future	479	411	479	411	0.00
29/05/2009	ZAAD On 12-June-09	5.95	Put	Currency Future	9	16	9	16	0.00
29/05/2009	ZAAD On 12-June-09	6.05	Call	Currency Future	387	316	387	316	0.00

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29/05/2009	ZAAD On 12-June-09	6.05	Put	Currency Future	17	21	17	21	0.00
29/05/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	725	661	725	661	0.00
29/05/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	40	52	40	52	0.00
29/05/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	641	580	641	580	0.00
29/05/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	56	72	56	72	0.00
29/05/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	562	505	562	505	0.00
29/05/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	76	96	76	96	0.00
29/05/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	488	436	488	436	0.00
29/05/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	102	127	102	127	0.00
29/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	750	690	750	690	0.00
29/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	106	125	106	125	0.00
29/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	676	620	676	620	0.00
29/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	132	154	132	154	0.00
29/05/2009	ZAAD On 12-June-09	5.80	Call	Currency Future	622	550	622	550	0.00
29/05/2009	ZAAD On 12-June-09	5.80	Put	Currency Future	3	5	3	5	0.00
29/05/2009	ZAAD On 12-June-09	5.90	Call	Currency Future	526	456	526	456	0.00
29/05/2009	ZAAD On 12-June-09	5.90	Put	Currency Future	6	11	6	11	0.00
29/05/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	683	620	683	620	0.00
29/05/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	47	61	47	61	0.00
29/05/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	601	542	601	542	0.00
29/05/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	66	83	66	83	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	573	526	573	526	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	179	211	179	211	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	544	500	544	500	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	200	234	200	234	0.00
29/05/2009	ZAAD On 12-June-09	5.95	Call	Currency Future	479	0	479	0	0.00
29/05/2009	ZAAD On 12-June-09	5.95	Put	Currency Future	9	0	9	0	0.00
29/05/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	364	0	364	0	0.00
29/05/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	179	0	179	0	0.00
29/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	641	0	641	0	0.00
29/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	146	0	146	0	0.00